# Statistical Data

## May 2017

JSCC

株式会社日本証券クリアリング機構

【Contents】



【Explanatory Notes】

- Data of clearing volume, etc. of securities, etc. is calculated on a one-way basis based on trades with the same settlement date. However, data of futures and options are obtained based on trades with the same trading day.
- Data revised two days after trading day or later are excluded until March 2007.
- Figures less than the indicated unit are omitted, and averages are rounded to the nearest number (sum of breakdown figures and total value may not match).
  - Symbols in these statistical data are as follows:

    "0" Fractional or less than one unit

    "-" Nil or no value

    "…" Unknown or other

    "r" Revised figures

    *r will be excluded from next publication.
- Stock, etc. DVP Settlement
  - Settlement Rate is obtained by dividing monthly total settlement volume by monthly total clearing volume.
  - Fail Rate is obtained by dividing monthly fail volume by the sum of monthly total settlement volume and monthly total fail volume.
  - "Domestic Investment Trust, etc." means preferred equity investment certificates, beneficiary securities of investment trust and investment securities.
  - "Foreign Investment Trust, etc." means beneficiary securities of foreign investment trust, beneficiary securities of foreign beneficiary securities issuing trust and foreign investment securities.
- Non-DVP Settlement
  - Settlement Rate is obtained by dividing monthly total settlement volume by monthly total clearing volume.
  - Data related to "Cash" transactions and when-issued transactions are excluded.
  - Data related to straight bonds, foreign bonds and exchangeable bonds are excluded.
- For July 2013, the clearing volume of Futures and Option Contracts and Exchange FX Contract contains the clearing volume at OSE prior to the integration of the clearing organizations.

【Note】

- These statistical data are published on JSCC website on 10th business day in each month, in principle.
- JSCC permits copying or citation of these statistical data only with an express indication of the source. In case of copying, etc. for commercial purpose, please contact JSCC in advance.
- While JSCC will take all possible measures to ensure accuracy of information contained in these statistical data, JSCC shall bear no liability against users of such information.

【Contact】

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Ⅰ Stock, etc. DVP Settlement (Daily Average)

1. Volume Base

(1) All Products (Except Convertible Bonds)

| Year Month | Settle-ment Days | Clearing Volume Buy/Sell | Lending | Total | Settlement Volume Settlement Volume | Settlement Rate | Fail Volume Fail Volume | Fail Rate |
|---|---|---|---|---|---|---|---|---|
| | days | thous. | thous. | thous. | thous. | % | thous. | % |
| 15 | 244 | 3,144,945 | 210,936 | 3,355,881 | 746,621 | 22.2 | 429 | 0.06 |
| 16 | 245 | 2,940,241 | 192,599 | 3,132,840 | 681,460 | 21.8 | 283 | 0.04 |
| 17 | 101 | 2,628,970 | 219,094 | 2,848,064 | 625,824 | 22.0 | 351 | 0.06 |
| | | | | | | | | |
| 16. 5 | 19 | 2,856,039 | 211,975 | 3,068,014 | 688,045 | 22.4 | 276 | 0.04 |
| 6 | 22 | 2,726,072 | 205,973 | 2,932,046 | 686,700 | 23.4 | 111 | 0.02 |
| 7 | 20 | 2,717,810 | 163,204 | 2,881,015 | 630,655 | 21.9 | 443 | 0.07 |
| 8 | 22 | 2,583,312 | 142,421 | 2,725,733 | 620,204 | 22.8 | 94 | 0.02 |
| 9 | 20 | 2,471,815 | 173,929 | 2,645,745 | 628,693 | 23.8 | 326 | 0.05 |
| 10 | 20 | 2,422,259 | 168,503 | 2,590,763 | 560,814 | 21.6 | 424 | 0.08 |
| 11 | 20 | 3,236,365 | 235,618 | 3,471,984 | 745,972 | 21.5 | 604 | 0.08 |
| 12 | 21 | 3,165,119 | 265,796 | 3,430,916 | 730,613 | 21.3 | 266 | 0.04 |
| 17. 1 | 19 | 2,642,299 | 216,730 | 2,859,029 | 603,567 | 21.1 | 768 | 0.13 |
| 2 | 20 | 2,639,916 | 220,491 | 2,860,407 | 643,920 | 22.5 | 72 | 0.01 |
| 3 | 22 | 2,524,133 | 223,783 | 2,747,917 | 636,126 | 23.1 | 277 | 0.04 |
| 4 | 20 | 2,653,682 | 187,495 | 2,841,178 | 572,050 | 20.1 | 212 | 0.04 |
| 5 | 20 | 2,695,971 | 246,382 | 2,942,353 | 671,314 | 22.8 | 455 | 0.07 |

(2) Domestic Stocks

| Year Month | Settle-ment Days | Clearing Volume Buy/Sell | Lending | Total | Settlement Volume Settlement Volume | Settlement Rate | Fail Volume Fail Volume | Fail Rate |
|---|---|---|---|---|---|---|---|---|
| | days | thous. shs. | thous. shs. | thous. shs. | thous. shs. | % | thous. shs. | % |
| 15 | 244 | 3,073,477 | 204,267 | 3,277,745 | 731,652 | 22.3 | 504 | 0.07 |
| 16 | 245 | 2,890,432 | 189,739 | 3,080,171 | 668,994 | 21.7 | 231 | 0.03 |
| 17 | 101 | 2,591,789 | 216,457 | 2,808,247 | 614,870 | 21.9 | 291 | 0.05 |
| | | | | | | | | |
| 16. 5 | 19 | 2,811,250 | 208,926 | 3,020,177 | 676,796 | 22.4 | 276 | 0.04 |
| 6 | 22 | 2,668,492 | 201,891 | 2,870,384 | 674,044 | 23.5 | 276 | 0.04 |
| 7 | 20 | 2,665,224 | 159,837 | 2,825,062 | 617,727 | 21.9 | 409 | 0.07 |
| 8 | 22 | 2,544,833 | 140,643 | 2,685,477 | 611,022 | 22.8 | 93 | 0.02 |
| 9 | 20 | 2,436,043 | 171,402 | 2,607,446 | 616,795 | 23.7 | 169 | 0.03 |
| 10 | 20 | 2,389,762 | 165,606 | 2,555,368 | 550,514 | 21.5 | 423 | 0.08 |
| 11 | 20 | 3,179,361 | 231,816 | 3,411,178 | 729,724 | 21.4 | 355 | 0.05 |
| 12 | 21 | 3,117,452 | 262,627 | 3,380,079 | 717,429 | 21.2 | 171 | 0.02 |
| 17. 1 | 19 | 2,598,655 | 214,365 | 2,813,020 | 592,925 | 21.1 | 692 | 0.12 |
| 2 | 20 | 2,606,951 | 218,105 | 2,825,056 | 635,243 | 22.5 | 72 | 0.01 |
| 3 | 22 | 2,491,961 | 220,920 | 2,712,881 | 625,063 | 23.0 | 172 | 0.03 |
| 4 | 20 | 2,612,487 | 185,010 | 2,797,498 | 560,406 | 20.0 | 211 | 0.04 |
| 5 | 20 | 2,659,217 | 243,337 | 2,902,554 | 658,596 | 22.7 | 337 | 0.05 |

(3) Stock Acquisition Right

| Year Month | Settle-ment Days | Buy/Sell | Settlement Volume Settlement Volur | Settlement Rate | Fail Volume Fail Volume | Fail Rate |
|---|---|---|---|---|---|---|
| | days | unit: thous. | unit: thous. | % | unit: thous. | % |
| 15 | 244 | 66 | 13 | 20.7 | — | — |
| 14 | 245 | — | — | — | — | — |
| 15 | 101 | — | — | — | — | — |
| | | | | | | |
| 16. 5 | 19 | — | — | — | — | — |
| 6 | 22 | — | — | — | — | — |
| 7 | 20 | — | — | — | — | — |
| 8 | 22 | — | — | — | — | — |
| 9 | 20 | — | — | — | — | — |
| 10 | 20 | — | — | — | — | — |
| 11 | 20 | — | — | — | — | — |
| 12 | 21 | — | — | — | — | — |
| 17. 1 | 19 | — | — | — | — | — |
| 2 | 20 | — | — | — | — | — |
| 3 | 22 | — | — | — | — | — |
| 4 | 20 | — | — | — | — | — |
| 5 | 20 | — | — | — | — | — |

(4) Foreign Stocks

| Year Month | Settle-ment Days | Clearing Volume Buy/Sell | Lending | Total | Settlement Volume Settlement Volume | Settlement Rate | Fail Volume Fail Volume | Fail Rate |
|---|---|---|---|---|---|---|---|---|
| | days | thous. shs. | thous. shs. | thous. shs. | thous. shs. | % | thous. shs. | % |
| 15 | 244 | 173 | 10 | 183 | 83 | 45.6 | 4 | 4.62 |
| 16 | 245 | 1,621 | 48 | 1,670 | 257 | 15.4 | 7 | 2.75 |
| 17 | 101 | 599 | 8 | 607 | 139 | 23.0 | 0 | 0.20 |
| | | | | | | | | |
| 16. 5 | 19 | 1,597 | 60 | 1,657 | 320 | 19.3 | 0 | 0.13 |
| 6 | 22 | 8,060 | 145 | 8,206 | 609 | 7.4 | 1 | 0.25 |
| 7 | 20 | 1,557 | 39 | 1,596 | 196 | 12.3 | 5 | 2.68 |
| 8 | 22 | 363 | 18 | 381 | 120 | 31.4 | 0 | 0.38 |
| 9 | 20 | 440 | 23 | 464 | 109 | 23.5 | 0 | 0.27 |
| 10 | 20 | 397 | 21 | 418 | 123 | 29.5 | 0 | 0.35 |
| 11 | 20 | 455 | 22 | 477 | 165 | 34.6 | — | — |
| 12 | 21 | 1,772 | 15 | 1,787 | 296 | 16.6 | — | — |
| 17. 1 | 19 | 1,212 | 13 | 1,225 | 218 | 17.8 | 0 | 0.06 |
| 2 | 20 | 351 | 3 | 355 | 121 | 34.1 | 0 | 0.04 |
| 3 | 22 | 866 | 7 | 874 | 167 | 19.1 | 0 | 0.05 |
| 4 | 20 | 296 | 9 | 305 | 105 | 34.7 | — | — |
| 5 | 20 | 275 | 7 | 282 | 88 | 31.3 | 1 | 1.32 |

(5) Domestic Investment Trust, etc.

| Year Month | Settle-ment Days | Clearing Volume | | | Settlement Volume | | Fail Volume | |
|---|---|---|---|---|---|---|---|---|
| | | Buy/Sell | Lending | Total | Settlement Volume | Settlement Rate | Fail Volume | Fail Rate |
| | days | thous. units | thous. units | thous. units | thous. units | % | thous. units | % |
| 15 | 244 | 33,826 | 2,307 | 36,134 | 9,489 | 26.3 | 5 | 0.06 |
| 16 | 245 | 44,455 | 2,686 | 47,141 | 10,583 | 22.5 | 45 | 0.42 |
| 17 | 101 | 34,723 | 2,598 | 37,321 | 9,975 | 26.7 | 57 | 0.58 |
| 16. 5 | 19 | 39,652 | 2,837 | 42,490 | 9,156 | 21.5 | 0 | 0.00 |
| 6 | 22 | 46,392 | 3,804 | 50,196 | 10,707 | 21.3 | 0 | 0.00 |
| 7 | 20 | 47,947 | 3,231 | 51,179 | 11,217 | 21.9 | 28 | 0.25 |
| 8 | 22 | 34,760 | 1,667 | 36,428 | 7,397 | 20.3 | 0 | 0.00 |
| 9 | 20 | 32,467 | 2,430 | 34,897 | 10,101 | 28.9 | 156 | 1.52 |
| 10 | 20 | 29,563 | 2,833 | 32,397 | 9,092 | 28.1 | 0 | — |
| 11 | 20 | 52,773 | 3,718 | 56,491 | 14,339 | 25.4 | 248 | 1.70 |
| 12 | 21 | 41,912 | 3,116 | 45,029 | 11,391 | 25.3 | 95 | 0.83 |
| 17. 1 | 19 | 40,440 | 2,319 | 42,759 | 9,657 | 22.6 | 76 | 0.78 |
| 2 | 20 | 30,625 | 2,363 | 32,989 | 7,532 | 22.8 | 0 | — |
| 3 | 22 | 29,714 | 2,829 | 32,543 | 10,193 | 31.3 | 93 | 0.91 |
| 4 | 20 | 39,239 | 2,441 | 41,680 | 10,830 | 26.0 | 0 | 0.01 |
| 5 | 20 | 34,383 | 3,000 | 37,383 | 11,626 | 31.1 | 116 | 0.99 |

(6) Foreign Investment Trust, etc.

| Year Month | Settle-ment Days | Clearing Volume | | | Settlement Volume | | Fail Volume | |
|---|---|---|---|---|---|---|---|---|
| | | Buy/Sell | Lending | Total | Settlement Volume | Settlement Rate | Fail Volume | Fail Rate |
| | days | thous. units | thous. units | thous. units | thous. units | % | thous. units | % |
| 15 | 244 | 1,406 | 190 | 1,597 | 792 | 49.6 | 19 | 2.45 |
| 16 | 245 | 3,731 | 125 | 3,856 | 1,624 | 42.1 | 0 | — |
| 17 | 101 | 1,858 | 29 | 1,888 | 838 | 44.4 | 2 | 0.29 |
| 16. 5 | 19 | 3,537 | 151 | 3,689 | 1,771 | 48.0 | — | — |
| 6 | 22 | 3,127 | 131 | 3,259 | 1,338 | 41.1 | 0 | 0.00 |
| 7 | 20 | 3,081 | 96 | 3,177 | 1,513 | 47.6 | — | — |
| 8 | 22 | 3,354 | 90 | 3,445 | 1,665 | 48.3 | — | — |
| 9 | 20 | 2,864 | 72 | 2,937 | 1,687 | 57.4 | — | — |
| 10 | 20 | 2,536 | 42 | 2,579 | 1,083 | 42.0 | — | — |
| 11 | 20 | 3,774 | 61 | 3,836 | 1,742 | 45.4 | 0 | 0.03 |
| 12 | 21 | 3,982 | 36 | 4,019 | 1,496 | 37.2 | — | — |
| 17. 1 | 19 | 1,991 | 32 | 2,024 | 766 | 37.9 | — | — |
| 2 | 20 | 1,986 | 18 | 2,005 | 1,023 | 51.0 | — | — |
| 3 | 22 | 1,590 | 26 | 1,617 | 702 | 43.4 | 11 | 1.54 |
| 4 | 20 | 1,659 | 34 | 1,694 | 707 | 41.8 | 0 | 0.01 |
| 5 | 20 | 2,095 | 37 | 2,132 | 1,002 | 47.0 | — | — |

(7) Convertible Bonds

| Year Month | Settle-ment Days | Clearing Volume | Settlement Volume | | Fail Volume | |
|---|---|---|---|---|---|---|
| | | Buy/Sell | Settlement Volume | Settlement Rate | Fail Volume | Fail Rate |
| | days | ¥mil. | ¥mil. | % | ¥mil. | % |
| 15 | 244 | 576 | 335 | 58.2 | 0 | 0.14 |
| 16 | 244 | 222 | 154 | 69.3 | 0 | 0.32 |
| 17 | 101 | 170 | 125 | 73.5 | 0 | 0.47 |
| 16. 5 | 19 | 268 | 176 | 65.5 | 0 | 0.06 |
| 6 | 22 | 380 | 258 | 68.0 | — | — |
| 7 | 20 | 355 | 251 | 70.7 | — | — |
| 8 | 22 | 180 | 108 | 60.2 | — | — |
| 9 | 20 | 1,129 | 482 | 42.7 | — | — |
| 10 | 20 | 381 | 257 | 67.6 | 5 | 2.09 |
| 11 | 20 | 283 | 202 | 71.3 | — | — |
| 12 | 21 | 415 | 294 | 70.9 | — | — |
| 17. 1 | 19 | 271 | 207 | 76.4 | — | — |
| 2 | 20 | 199 | 149 | 74.8 | — | — |
| 3 | 22 | 139 | 105 | 75.7 | 2 | 2.52 |
| 4 | 20 | 70 | 55 | 78.5 | — | — |
| 5 | 20 | 180 | 115 | 64.1 | — | — |

2. Value Base

| Year Month | Settle-ment Days | Clearing Volume All Products | Domestic Stocks | | Stock Acquisition Rights | Foreign Stocks | |
|---|---|---|---|---|---|---|---|
| | | Buy/Sell | Buy/Sell | Lending | Buy/Sell | Buy/Sell | Lending |
| | days | ¥mil. | ¥mil. | ¥mil. | ¥mil. | ¥mil. | ¥mil. |
| 15 | 244 | 3,699,401 | 3,205,184 | 170,839 | 5 | 119 | 4 |
| 16 | 245 | 3,439,770 | 2,944,590 | 162,406 | — | 2,467 | 74 |
| 17 | 101 | 3,382,432 | 2,917,703 | 239,433 | — | 207 | 4 |
| 16. 5 | 19 | 3,287,033 | 2,822,904 | 142,189 | — | 6,041 | 197 |
| 6 | 22 | 3,204,595 | 2,712,167 | 141,403 | — | 11,157 | 202 |
| 7 | 20 | 3,391,047 | 2,913,202 | 138,753 | — | 3,058 | 63 |
| 8 | 22 | 3,086,409 | 2,685,525 | 136,071 | — | 410 | 16 |
| 9 | 20 | 2,935,216 | 2,533,854 | 176,346 | — | 461 | 21 |
| 10 | 20 | 2,763,209 | 2,366,691 | 175,969 | — | 389 | 20 |
| 11 | 20 | 3,867,464 | 3,302,053 | 245,257 | — | 365 | 20 |
| 12 | 21 | 4,012,453 | 3,432,022 | 297,636 | — | 607 | 11 |
| 17. 1 | 19 | 3,342,137 | 2,827,592 | 240,660 | — | 375 | 7 |
| 2 | 20 | 3,332,458 | 2,873,378 | 241,756 | — | 112 | 1 |
| 3 | 22 | 3,295,303 | 2,847,371 | 241,707 | — | 288 | 4 |
| 4 | 20 | 3,244,080 | 2,823,858 | 200,286 | — | 143 | 5 |
| 5 | 20 | 3,704,881 | 3,218,841 | 272,592 | — | 115 | 4 |

Note: All Products does not include Convertible Bonds. Buy/Sell Value of Stocks includes buy/sell resulting from Securities Option exercises.

| Year Month | Settle-ment Days | Clearing Volume Domestic Investment Trust, etc. | | Foreign Investment Trust, etc. | | Convertible Bonds | Settlement Amount | |
|---|---|---|---|---|---|---|---|---|
| | | Buy/Sell | Lending | Buy/Sell | Lending | | Settlement Amount | Sttlement Rate |
| | days | ¥mil. | ¥mil. | ¥mil. | ¥mil. | ¥mil. | ¥mil. | % |
| 15 | 244 | 300,473 | 19,087 | 3,471 | 213 | 618 | 212,025 | 5.7 |
| 16 | 245 | 311,642 | 14,460 | 4,015 | 113 | 426 | 182,622 | 5.3 |
| 17 | 101 | 207,315 | 15,070 | 2,642 | 54 | 186 | 177,584 | 5.2 |
| 16. 5 | 19 | 301,434 | 10,213 | 3,945 | 107 | 300 | 140,719 | 4.3 |
| 6 | 22 | 325,713 | 10,444 | 3,395 | 110 | 399 | 140,719 | 4.3 |
| 7 | 20 | 315,454 | 17,056 | 3,359 | 97 | 374 | 144,569 | 4.3 |
| 8 | 22 | 249,937 | 11,499 | 2,882 | 66 | 191 | 156,095 | 5.1 |
| 9 | 20 | 209,656 | 12,383 | 2,411 | 79 | 1,189 | 190,802 | 6.5 |
| 10 | 20 | 196,729 | 20,412 | 2,909 | 86 | 403 | 142,543 | 5.2 |
| 11 | 20 | 292,093 | 23,101 | 4,453 | 118 | 304 | 201,401 | 5.2 |
| 12 | 21 | 250,340 | 26,653 | 5,106 | 74 | 452 | 227,231 | 5.7 |
| 17. 1 | 19 | 249,545 | 20,728 | 3,180 | 45 | 291 | 191,983 | 5.7 |
| 2 | 20 | 199,782 | 15,094 | 2,289 | 40 | 216 | 149,065 | 4.5 |
| 3 | 22 | 188,879 | 14,443 | 2,551 | 57 | 152 | 210,771 | 6.4 |
| 4 | 20 | 208,127 | 9,265 | 2,334 | 59 | 76 | 160,686 | 5.0 |
| 5 | 20 | 194,198 | 16,166 | 2,893 | 68 | 203 | 172,816 | 4.7 |

II. Non-DVP Settlement (Daily Average)

BOJ Investment Securities

| Year Month | Settlement Days | Clearing Volume | Settlement Volume | Settlement Rate | Settlement Units | Clearing Value | Settlement Value |
|---|---|---|---|---|---|---|---|
| | days | Units | Units | % | Units | ¥mil. | ¥mil. |
| 15 | 244 | 235 | 158 | 69.1 | 1 | 11 | 7 |
| 16 | 245 | 148 | 113 | 79.1 | 1 | 5 | 4 |
| 17 | 101 | 111 | 74 | 369.7 | 1 | 4 | 2 |
| | | | | | | | |
| 16. 5 | 19 | 95 | 89 | 94.4 | 1 | 3 | 3 |
| 6 | 22 | 168 | 132 | 78.4 | 1 | 6 | 4 |
| 7 | 20 | 105 | 85 | 81.0 | 1 | 3 | 3 |
| 8 | 22 | 114 | 95 | 84.0 | 1 | 4 | 3 |
| 9 | 20 | 115 | 100 | 87.0 | 1 | 4 | 3 |
| 10 | 20 | 100 | 85 | 85.0 | 1 | 3 | 3 |
| 11 | 20 | 115 | 90 | 78.3 | 1 | 4 | 3 |
| 12 | 21 | 333 | 214 | 64.3 | 2 | 12 | 8 |
| 17. 1 | 19 | 126 | 105 | 83.3 | 1 | 4 | 4 |
| 2 | 20 | 100 | 50 | 50.0 | 1 | 3 | 1 |
| 3 | 22 | 86 | 68 | 78.9 | 1 | 3 | 2 |
| 4 | 20 | 110 | 65 | 59.1 | 1 | 4 | 2 |
| 5 | 20 | 135 | 85 | 63.0 | 1 | 4 | 3 |

III. JGB DVP Settlement (Daily Average)

JGBs (Cash Trades)

| Year Month | Settlement Days | Clearing Volume | Settlement Volume | Settlement Units | JGB Gross Pay/Receive Price |
|---|---|---|---|---|---|
| | days | ¥10 thous. | ¥10 thous. | units | ¥10 thous. |
| 15 | 244 | — | — | — | — |
| 16 | 245 | — | — | — | — |
| 17 | 101 | — | — | — | — |
| 16. 5 | 19 | — | — | — | — |
| 6 | 22 | — | — | — | — |
| 7 | 20 | — | — | — | — |
| 8 | 22 | — | — | — | — |
| 9 | 20 | — | — | — | — |
| 10 | 20 | — | — | — | — |
| 11 | 20 | — | — | — | — |
| 12 | 21 | — | — | — | — |
| 17. 1 | 19 | — | — | — | — |
| 2 | 20 | — | — | — | — |
| 3 | 22 | — | — | — | — |
| 4 | 20 | — | — | — | — |
| 5 | 20 | — | — | — | — |

IV. Futures & Options

1. Clearing Volume

(1) Individual Option Contracts

(a) Put Option

| Year | Trading | Trading Volume | Trading Price (¥mil.) | | Position Balance (contracts) | | | | | Option Exercise | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | (contracts) | | Daily Average | As of end of year/month | Largest | M/D | Smallest | M/D | (Volume: contracts) | (No. of shs.: shs.) | (Amount: ¥mil.) |
| 15 | 244 | 326,256 | 2,892 | 11 | 41,149 | 88,576 | 2/10 | 19,915 | 6/11 | 80,414 | 10,777,400 | 23,262 |
| 16 | 245 | 408,469 | 3,738 | 15 | 10,748 | 53,347 | 1/28 | 7,415 | 12/8 | 45,455 | 5,284,850 | 11,717 |
| 17 | 101 | 150,206 | 1,295 | 12 | 20,338 | 25,072 | 5/2 | 6,886 | 1/12 | 15,385 | 1,383,250 | 4,492 |
| | | | | | | | | | | | | |
| 16. 5 | 19 | 36,419 | 220 | 11 | 34,303 | 35,788 | 5/27 | 22,693 | 5/12 | 1,175 | 144,410 | 326 |
| 6 | 22 | 37,633 | 235 | 10 | 30,279 | 36,578 | 6/7 | 20,722 | 6/9 | 1,232 | 183,410 | 477 |
| 7 | 20 | 53,123 | 430 | 21 | 38,035 | 38,035 | 7/29 | 20,668 | 7/7 | 6,974 | 782,630 | 1,892 |
| 8 | 22 | 40,717 | 333 | 15 | 47,034 | 47,671 | 8/29 | 35,687 | 8/10 | 1,298 | 228,800 | 564 |
| 9 | 20 | 31,592 | 257 | 12 | 27,504 | 41,599 | 9/1 | 20,997 | 9/8 | 2,082 | 208,200 | 668 |
| 10 | 20 | 44,770 | 340 | 17 | 28,839 | 30,330 | 10/26 | 12,617 | 10/13 | 7,613 | 810,800 | 2,292 |
| 11 | 20 | 31,691 | 224 | 11 | 15,394 | 31,024 | 11/4 | 11,612 | 11/10 | 1,305 | 121,500 | 517 |
| 12 | 21 | 20,583 | 178 | 8 | 10,748 | 16,379 | 12/2 | 7,415 | 12/8 | 626 | 58,100 | 239 |
| 17. 1 | 19 | 18,838 | 178 | 9 | 14,868 | 14,868 | 1/31 | 6,886 | 1/12 | 316 | 36,100 | 409 |
| 2 | 20 | 23,307 | 294 | 14 | 13,600 | 17,188 | 2/2 | 10,295 | 2/9 | 1,106 | 137,510 | 556 |
| 3 | 22 | 28,643 | 213 | 9 | 18,065 | 18,265 | 3/30 | 8,619 | 3/9 | 4,227 | 150,000 | 1,044 |
| 4 | 20 | 42,820 | 356 | 17 | 22,092 | 22,092 | 4/28 | 8,107 | 4/13 | 9,166 | 957,640 | 2,182 |
| 5 | 20 | 36,598 | 251 | 12 | 20,338 | 25,072 | 5/2 | 11,006 | 5/11 | 570 | 102,000 | 301 |

(b) Call Option

| Year | Trading | Trading Volume | Trading Price (¥mil.) | | Position Balance (contracts) | | | | | Option Exercise | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | (contracts) | | Daily Average | As of end of year/month | Largest | M/D | Smallest | M/D | (Volume: contracts) | (No. of shs.: shs.) | (Amount: ¥mil.) |
| 15 | 244 | 508,630 | 3,301 | 13 | 28,445 | 121,623 | 3/9 | 13,153 | 12/10 | 147,430 | 18,782,920 | 27,471 |
| 16 | 245 | 513,872 | 2,760 | 11 | 21,795 | 71,808 | 6/2 | 5,957 | 4/7 | 31,024 | 3,310,993 | 10,315 |
| 17 | 101 | 203,102 | 2,328 | 23 | 38,868 | 43,723 | 5/8 | 12,022 | 2/9 | 13,736 | 1,603,100 | 5,678 |
| | | | | | | | | | | | | |
| 16. 5 | 19 | 45,843 | 312 | 16 | 71,758 | 71,758 | 5/31 | 46,083 | 5/12 | 592 | 59,200 | 231 |
| 6 | 22 | 71,194 | 111 | 5 | 71,476 | 71,808 | 6/2 | 31,507 | 6/9 | 2,036 | 248,600 | 995 |
| 7 | 20 | 83,905 | 320 | 16 | 49,588 | 50,531 | 7/28 | 27,532 | 7/7 | 347 | 34,610 | 109 |
| 8 | 22 | 40,724 | 252 | 11 | 52,197 | 52,353 | 8/29 | 42,207 | 8/10 | 1,761 | 243,600 | 510 |
| 9 | 20 | 27,931 | 165 | 8 | 20,908 | 42,397 | 9/2 | 14,604 | 9/8 | 4,877 | 482,165 | 1,862 |
| 10 | 20 | 38,644 | 268 | 13 | 22,187 | 28,793 | 10/11 | 14,369 | 10/13 | 9,676 | 976,600 | 3,337 |
| 11 | 20 | 36,405 | 204 | 10 | 28,375 | 28,375 | 11/30 | 14,981 | 11/10 | 1,028 | 104,600 | 256 |
| 12 | 21 | 46,622 | 414 | 19 | 21,795 | 29,188 | 12/2 | 13,156 | 12/8 | 7,850 | 870,500 | 2,218 |
| 17. 1 | 19 | 36,392 | 424 | 22 | 20,656 | 22,661 | 1/5 | 13,712 | 1/12 | 2,512 | 215,200 | 720 |
| 2 | 20 | 46,965 | 468 | 23 | 28,615 | 28,615 | 2/28 | 12,022 | 2/9 | 1,290 | 133,500 | 517 |
| 3 | 22 | 31,278 | 173 | 7 | 28,107 | 30,515 | 3/8 | 19,475 | 3/9 | 3,603 | 360,300 | 1,983 |
| 4 | 20 | 46,128 | 281 | 14 | 39,367 | 39,367 | 4/28 | 15,893 | 4/13 | 1,738 | 74,800 | 375 |
| 5 | 20 | 42,339 | 978 | 48 | 38,868 | 43,723 | 5/8 | 28,986 | 5/11 | 4,593 | 819,300 | 2,082 |

(2) JGB Futures Contracts

(a) 10-year JGB Futures

| Year Month | Trading Days | Trading Volume (ParValue:¥100mil.) | | | Position Balance (ParValue:¥100mil.) | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | Option Exercise | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 8,677,576 | 34,748 | 35,564 | 95,509 | 118,032 | 12/1 | 83,646 | 3/17 |
| 16 | 245 | 7,383,298 | 37,854 | 30,136 | 80,839 | 109,664 | 1/21 | 54,011 | 9/14 |
| 17 | 101 | 2,756,102 | 12,174 | 27,288 | 93,559 | 114,011 | 2/22 | 77,290 | 3/21 |
| 16. 5 | 19 | 395,353 | 2,094 | 20,808 | 88,410 | 88,410 | 5/31 | 76,363 | 5/2 |
| 6 | 22 | 849,274 | 3,286 | 38,603 | 72,109 | 91,233 | 6/6 | 70,525 | 6/27 |
| 7 | 20 | 490,339 | 2,873 | 24,517 | 80,815 | 82,983 | 7/27 | 73,737 | 7/1 |
| 8 | 22 | 518,921 | 4,844 | 23,587 | 82,248 | 82,248 | 8/31 | 74,902 | 8/12 |
| 9 | 20 | 732,144 | 1,438 | 36,607 | 58,667 | 75,638 | 9/1 | 54,011 | 9/14 |
| 10 | 20 | 376,009 | 2,007 | 18,800 | 67,213 | 67,441 | 10/28 | 58,642 | 10/7 |
| 11 | 20 | 587,379 | 5,900 | 29,369 | 89,454 | 89,454 | 11/30 | 67,326 | 11/8 |
| 12 | 21 | 756,273 | 2,090 | 36,013 | 80,839 | 90,783 | 12/6 | 71,037 | 12/13 |
| 17. 1 | 19 | 454,789 | 2,068 | 23,936 | 95,272 | 95,272 | 1/31 | 81,859 | 1/5 |
| 2 | 20 | 533,620 | 3,776 | 26,681 | 108,924 | 114,011 | 2/22 | 96,319 | 2/1 |
| 3 | 22 | 805,526 | 1,797 | 36,615 | 80,172 | 108,869 | 3/1 | 77,290 | 3/21 |
| 4 | 20 | 490,166 | 2,481 | 24,508 | 90,410 | 92,545 | 4/26 | 78,987 | 4/5 |
| 5 | 20 | 472,001 | 2,052 | 23,600 | 93,559 | 95,264 | 5/29 | 87,027 | 5/2 |

(b) Mini-10 year JGB Futures

| Year Month | Trading Days | Trading Volume (ParValue:¥10mil.) | | | Position Balance (ParValue:¥10 mil.) | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | Option Exercise | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 40,562 | – | 166 | 297 | 2,374 | 3/11 | 75 | 6/10 |
| 16 | 245 | 5,742 | – | 23 | 47 | 392 | 1/29 | 23 | 12/12 |
| 17 | 101 | 408 | – | 4 | 128 | 148 | 4/25 | 17 | 3/10 |
| 16. 5 | 19 | 82 | – | 4 | 113 | 116 | 5/13 | 110 | 5/6 |
| 6 | 22 | 298 | – | 14 | 109 | 130 | 6/13 | 59 | 6/10 |
| 7 | 20 | 144 | – | 7 | 157 | 167 | 7/28 | 116 | 7/1 |
| 8 | 22 | 136 | – | 6 | 92 | 141 | 8/1 | 92 | 8/31 |
| 9 | 20 | 223 | – | 11 | 72 | 91 | 9/1 | 36 | 9/9 |
| 10 | 20 | 100 | – | 5 | 117 | 117 | 10/31 | 70 | 10/4 |
| 11 | 20 | 162 | – | 8 | 81 | 129 | 11/1 | 80 | 11/24 |
| 12 | 21 | 147 | – | 7 | 47 | 81 | 12/13 | 23 | 12/12 |
| 17. 1 | 19 | 40 | – | 2 | 40 | 55 | 1/19 | 40 | 1/31 |
| 2 | 20 | 74 | – | 4 | 61 | 61 | 2/28 | 37 | 2/6 |
| 3 | 22 | 104 | – | 5 | 40 | 61 | 3/1 | 17 | 3/10 |
| 4 | 20 | 144 | – | 7 | 148 | 148 | 4/25 | 40 | 4/3 |
| 5 | 20 | 46 | – | 2 | 128 | 148 | 5/1 | 128 | 5/29 |

(c) 20-year JGB Futures

| Year Month | Trading Days | Trading Volume (ParValue:¥100mil.) | | | Position Balance (ParValue:¥100 mil.) | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | Option Exercise | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 2,978 | – | 12 | 127 | 247 | 12/10 | – | 5/26 |
| 16 | 245 | 843 | – | 93 | 19 | 168 | 3/14 | 2 | 12/14 |
| 17 | 101 | 160 | – | 93 | 8 | 36 | 3/17 | 3 | 3/14 |
| 16. 5 | 19 | 29 | – | 2 | 46 | 48 | 5/18 | 43 | 5/2 |
| 6 | 22 | 107 | – | 5 | 42 | 59 | 6/13 | 40 | 6/17 |
| 7 | 20 | 17 | – | 1 | 49 | 51 | 7/21 | 42 | 7/1 |
| 8 | 22 | 4 | – | 0 | 49 | 49 | 8/1 | 48 | 8/2 |
| 9 | 20 | 26 | – | 1 | 6 | 55 | 9/12 | 6 | 9/13 |
| 10 | 20 | 25 | – | 1 | 18 | 18 | 10/28 | 6 | 10/3 |
| 11 | 20 | 17 | – | 1 | 16 | 23 | 11/8 | 16 | 11/24 |
| 12 | 21 | 50 | – | 2 | 19 | 19 | 12/30 | 2 | 12/14 |
| 17. 1 | 19 | 9 | – | 0 | 15 | 19 | 1/4 | 15 | 1/27 |
| 2 | 20 | 16 | – | 1 | 7 | 15 | 2/1 | 6 | 2/17 |
| 3 | 22 | 90 | – | 4 | 23 | 36 | 3/17 | 3 | 3/14 |
| 4 | 20 | 41 | – | 2 | 12 | 24 | 4/6 | 12 | 4/14 |
| 5 | 20 | 4 | – | 0 | 8 | 12 | 5/1 | 8 | 5/11 |

(d) 5-year JGB Futures

| Year Month | Trading Days | Trading Volume (ParValue:¥100mil.) | | | Position Balance (ParValue:¥100 mil.) | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | Option Exercise | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | – | – | – | – | – | – | – | – |
| 16 | 245 | – | – | – | – | – | – | – | – |
| 17 | 101 | – | – | – | – | – | – | – | – |
| 16. 5 | 19 | – | – | – | – | – | – | – | – |
| 6 | 22 | – | – | – | – | – | – | – | – |
| 7 | 20 | – | – | – | – | – | – | – | – |
| 8 | 22 | – | – | – | – | – | – | – | – |
| 9 | 20 | – | – | – | – | – | – | – | – |
| 10 | 20 | – | – | – | – | – | – | – | – |
| 11 | 20 | – | – | – | – | – | – | – | – |
| 12 | 21 | – | – | – | – | – | – | – | – |
| 17. 1 | 19 | – | – | – | – | – | – | – | – |
| 2 | 20 | – | – | – | – | – | – | – | – |
| 3 | 22 | – | – | – | – | – | – | – | – |
| 4 | 20 | – | – | – | – | – | – | – | – |
| 5 | 20 | – | – | – | – | – | – | – | – |

(3) Option on JGB Futures

Option on 10-year JGB Futures

(a) Put Option

| Year Month | Trading | Trading Volume (contracts) | Trading Price (¥mil.) | | Option Exercise (Volume: contracts) | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Daily Average | | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 824,245 | 95,746 | 392 | 8,681 | 26,881 | 47,847 | 4/28 | 6,419 | 11/30 |
| 16 | 245 | 663,817 | 80,022 | 326 | 17,358 | 26,946 | 42,355 | 7/28 | 853 | 2/29 |
| 17 | 101 | 211,930 | 16,750 | 165 | 3,157 | 12,205 | 29,200 | 2/27 | 10,312 | 1/4 |
| 16. 5 | 19 | 48,214 | 3,080 | 162 | 2 | 13,114 | 33,957 | 5/30 | 13,114 | 5/31 |
| 6 | 22 | 62,106 | 5,697 | 258 | 70 | 13,741 | 36,809 | 6/29 | 13,741 | 6/30 |
| 7 | 20 | 71,720 | 7,161 | 358 | 2,620 | 18,183 | 42,355 | 7/28 | 16,180 | 7/1 |
| 8 | 22 | 73,806 | 15,389 | 699 | 4,775 | 12,502 | 34,806 | 8/30 | 12,502 | 8/31 |
| 9 | 20 | 59,909 | 7,339 | 366 | 8 | 16,207 | 38,776 | 9/29 | 15,048 | 9/1 |
| 10 | 20 | 41,028 | 3,043 | 152 | 1,831 | 13,904 | 31,914 | 10/28 | 13,904 | 10/31 |
| 11 | 20 | 54,878 | 6,777 | 338 | 4,673 | 9,099 | 25,751 | 11/29 | 9,099 | 11/30 |
| 12 | 21 | 41,809 | 4,454 | 212 | 226 | 26,946 | 26,946 | 12/30 | 11,361 | 12/1 |
| 17. 1 | 19 | 50,873 | 4,613 | 242 | 2,058 | 16,685 | 28,373 | 1/30 | 10,312 | 1/4 |
| 2 | 20 | 51,017 | 5,184 | 259 | – | 11,470 | 29,200 | 2/27 | 11,470 | 2/28 |
| 3 | 22 | 34,609 | 2,057 | 93 | 135 | 12,371 | 28,274 | 3/30 | 12,371 | 3/31 |
| 4 | 20 | 36,998 | 2,484 | 124 | 10 | 12,143 | 28,462 | 4/27 | 12,143 | 4/28 |
| 5 | 20 | 38,433 | 2,410 | 120 | 954 | 12,205 | 25,429 | 5/30 | 12,205 | 5/31 |

(b) Call Option

| Year Month | Trading | Trading Volume (contracts) | Trading Price (¥mil.) | | Option Exercise (Volume: contracts) | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Daily Average | | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 318,493 | 48,244 | 197 | 26,067 | 3,182 | 12,606 | 6/26 | 1,545 | 11/30 |
| 16 | 245 | 294,655 | 49,374 | 201 | 20,496 | 3,523 | 9,822 | 2/19 | 207 | 2/29 |
| 17 | 101 | 114,813 | 13,696 | 135 | 9,017 | 2,929 | 9,439 | 4/21 | 1,614 | 3/31 |
| 16. 5 | 19 | 18,597 | 1,830 | 96 | 2,092 | 2,821 | 7,679 | 5/30 | 2,821 | 5/31 |
| 6 | 22 | 33,961 | 5,247 | 238 | 3,216 | 2,111 | 9,719 | 6/23 | 2,111 | 6/30 |
| 7 | 20 | 23,459 | 4,813 | 240 | 253 | 1,114 | 6,375 | 7/15 | 1,114 | 7/29 |
| 8 | 22 | 27,675 | 4,171 | 189 | 69 | 1,406 | 9,189 | 8/30 | 1,406 | 8/31 |
| 9 | 20 | 25,191 | 4,266 | 213 | 1,430 | 1,800 | 8,496 | 9/29 | 1,800 | 9/30 |
| 10 | 20 | 11,276 | 1,456 | 72 | 176 | 2,438 | 5,521 | 10/28 | 2,036 | 10/3 |
| 11 | 20 | 27,340 | 3,278 | 163 | 1,227 | 703 | 8,869 | 11/25 | 703 | 11/30 |
| 12 | 21 | 17,072 | 1,828 | 87 | 1,864 | 3,523 | 5,236 | 12/29 | 1,211 | 12/1 |
| 17. 1 | 19 | 15,798 | 1,600 | 84 | 10 | 2,161 | 5,181 | 1/30 | 2,002 | 1/4 |
| 2 | 20 | 32,099 | 4,302 | 215 | 3,776 | 3,936 | 8,978 | 2/24 | 3,194 | 2/1 |
| 3 | 22 | 17,802 | 2,445 | 111 | 1,662 | 1,614 | 5,854 | 3/23 | 1,614 | 3/31 |
| 4 | 20 | 30,469 | 3,586 | 179 | 2,471 | 2,798 | 9,439 | 4/21 | 1,733 | 4/3 |
| 5 | 20 | 18,645 | 1,760 | 88 | 1,098 | 2,929 | 7,992 | 5/30 | 2,929 | 5/31 |

(4) Index Futures

(a) Nikkei 225 Futures

| Year | Trading | Trading Volume (contracts) | | Trading Value (¥mil.) | | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | | Daily Average | | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 27,678,234 | 113,435 | 527,716,720 | 2,162,773 | 416,961 | 622,677 | 12/10 | 375,333 | 6/12 |
| 16 | 245 | 26,765,460 | 109,247 | 452,588,925 | 1,847,301 | 449,752 | 644,385 | 3/9 | 358,812 | 9/9 |
| 17 | 101 | 8,899,419 | 88,113 | 170,780,854 | 1,690,899 | 501,004 | 544,703 | 3/6 | 402,024 | 3/10 |
| 16. 5 | 19 | 1,358,045 | 71,476 | 22,483,363 | 1,183,334 | 516,028 | 516,028 | 5/31 | 489,868 | 5/10 |
| 6 | 22 | 2,985,393 | 135,700 | 48,317,258 | 2,196,239 | 476,979 | 622,120 | 6/8 | 447,825 | 6/10 |
| 7 | 20 | 1,614,933 | 80,747 | 26,050,798 | 1,302,539 | 478,709 | 483,947 | 7/15 | 473,088 | 7/8 |
| 8 | 22 | 1,527,393 | 69,427 | 25,239,822 | 1,147,264 | 498,014 | 498,014 | 8/31 | 458,565 | 8/22 |
| 9 | 20 | 2,311,936 | 115,597 | 38,713,400 | 1,935,670 | 402,562 | 517,544 | 9/7 | 358,812 | 9/9 |
| 10 | 20 | 1,242,786 | 62,139 | 21,137,057 | 1,056,852 | 445,068 | 449,219 | 10/26 | 403,519 | 10/3 |
| 11 | 20 | 2,321,227 | 116,061 | 40,680,933 | 2,034,046 | 537,647 | 537,647 | 11/30 | 445,613 | 11/7 |
| 12 | 21 | 2,839,662 | 135,222 | 53,247,908 | 2,535,614 | 449,752 | 607,033 | 12/7 | 410,802 | 12/9 |
| 17. 1 | 19 | 1,675,709 | 88,195 | 32,118,670 | 1,690,456 | 470,351 | 482,611 | 1/20 | 454,708 | 1/4 |
| 2 | 20 | 1,409,684 | 70,484 | 26,997,966 | 1,349,898 | 490,252 | 490,252 | 2/28 | 470,163 | 2/1 |
| 3 | 22 | 2,656,003 | 120,727 | 51,125,750 | 2,323,897 | 431,832 | 544,703 | 3/6 | 402,024 | 3/10 |
| 4 | 20 | 1,730,553 | 86,528 | 32,400,478 | 1,620,023 | 461,461 | 461,948 | 4/26 | 432,467 | 4/3 |
| 5 | 20 | 1,427,470 | 71,374 | 28,137,988 | 1,406,899 | 501,004 | 501,004 | 5/31 | 461,042 | 5/1 |

(b) Nikkei 225 mini

| Year | Trading | Trading Volume (contracts) | | Trading Value (¥mil.) | | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | | Daily Average | | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 247,159,359 | 1,012,948 | 472,271,571 | 1,935,539 | 370,373 | 906,718 | 9/10 | 272,390 | 9/11 |
| 16 | 245 | 233,940,373 | 954,859 | 394,311,642 | 1,609,435 | 579,972 | 874,983 | 2/10 | 221,648 | 9/9 |
| 17 | 101 | 90,449,776 | 895,542 | 173,606,002 | 1,718,871 | 586,450 | 750,309 | 1/12 | 302,268 | 3/10 |
| 16. 5 | 19 | 14,693,890 | 773,363 | 24,333,078 | 1,280,688 | 602,606 | 663,324 | 5/12 | 549,149 | 5/13 |
| 6 | 22 | 20,325,471 | 923,885 | 32,495,643 | 1,477,074 | 428,297 | 632,608 | 6/8 | 235,095 | 6/10 |
| 7 | 20 | 17,336,474 | 866,824 | 27,971,240 | 1,398,562 | 493,868 | 566,048 | 7/7 | 397,611 | 7/12 |
| 8 | 22 | 14,855,467 | 675,249 | 24,535,950 | 1,115,270 | 555,478 | 615,887 | 8/10 | 507,132 | 8/12 |
| 9 | 20 | 14,901,805 | 745,090 | 24,761,168 | 1,238,058 | 428,700 | 603,153 | 9/8 | 221,648 | 9/9 |
| 10 | 20 | 13,330,613 | 666,531 | 22,672,998 | 1,133,649 | 419,348 | 522,089 | 10/13 | 385,889 | 10/14 |
| 11 | 20 | 21,367,813 | 1,068,391 | 37,378,466 | 1,868,923 | 542,481 | 553,003 | 11/10 | 412,940 | 11/11 |
| 12 | 21 | 17,846,333 | 849,825 | 33,857,188 | 1,612,247 | 579,972 | 661,809 | 12/8 | 346,334 | 12/9 |
| 17. 1 | 19 | 19,314,492 | 1,016,552 | 37,047,001 | 1,949,842 | 517,649 | 750,309 | 1/12 | 436,556 | 1/16 |
| 2 | 20 | 17,924,574 | 896,229 | 34,340,159 | 1,717,007 | 564,160 | 588,383 | 2/9 | 493,414 | 2/14 |
| 3 | 22 | 18,386,227 | 835,738 | 35,372,557 | 1,607,843 | 485,725 | 654,964 | 3/9 | 302,268 | 3/10 |
| 4 | 20 | 18,144,068 | 907,203 | 33,985,836 | 1,699,291 | 539,441 | 619,101 | 4/13 | 461,380 | 4/14 |
| 5 | 20 | 16,680,415 | 834,021 | 32,860,447 | 1,643,022 | 586,450 | 692,683 | 5/11 | 527,600 | 5/12 |

(c) TOPIX Futures

| Year | Trading | Trading Volume (contracts) | | Trading Value (¥mil.) | | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | | Daily Average | | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 22,303,956 | 91,410 | 345,213,698 | 1,414,810 | 602,235 | 816,960 | 6/10 | 534,944 | 9/25 |
| 16 | 245 | 22,560,705 | 92,085 | 307,051,337 | 1,253,270 | 562,313 | 681,184 | 3/8 | 398,566 | 9/12 |
| 17 | 101 | 8,331,290 | 82,488 | 128,178,417 | 1,269,093 | 691,944 | 695,505 | 3/8 | 560,142 | 2/6 |
| 16. 5 | 19 | 996,703 | 52,458 | 13,257,234 | 697,749 | 528,514 | 529,256 | 5/27 | 520,955 | 5/13 |
| 6 | 22 | 2,991,061 | 135,957 | 39,097,905 | 1,777,177 | 481,659 | 626,328 | 6/8 | 473,242 | 6/14 |
| 7 | 20 | 1,250,326 | 62,516 | 16,113,494 | 805,674 | 475,670 | 477,810 | 7/1 | 463,611 | 7/8 |
| 8 | 22 | 1,123,939 | 51,088 | 14,633,562 | 665,161 | 455,573 | 467,439 | 8/1 | 450,302 | 8/26 |
| 9 | 20 | 2,668,074 | 133,404 | 35,564,771 | 1,778,238 | 444,902 | 513,782 | 9/7 | 398,566 | 9/12 |
| 10 | 20 | 1,180,146 | 59,007 | 16,043,580 | 802,179 | 504,828 | 504,828 | 10/31 | 449,856 | 10/3 |
| 11 | 20 | 1,673,536 | 83,677 | 23,444,610 | 1,172,230 | 551,216 | 553,271 | 11/29 | 486,799 | 11/9 |
| 12 | 21 | 3,060,834 | 145,754 | 45,864,365 | 2,184,017 | 562,313 | 601,684 | 12/6 | 486,315 | 12/9 |
| 17. 1 | 19 | 1,279,320 | 67,333 | 19,629,149 | 1,033,113 | 574,237 | 576,296 | 1/23 | 561,584 | 1/6 |
| 2 | 20 | 1,209,419 | 60,471 | 18,586,044 | 929,302 | 608,019 | 608,019 | 2/28 | 560,142 | 2/6 |
| 3 | 22 | 3,239,452 | 147,248 | 50,064,986 | 2,275,681 | 597,767 | 695,505 | 3/8 | 581,731 | 3/10 |
| 4 | 20 | 1,327,659 | 66,383 | 19,861,643 | 993,082 | 606,901 | 606,901 | 4/28 | 591,210 | 4/20 |
| 5 | 20 | 1,275,440 | 63,772 | 20,036,593 | 1,001,829 | 691,944 | 691,944 | 5/31 | 610,029 | 5/1 |

(d) mini-TOPIX Futures

| Year | Trading | Trading Volume (contracts) | | Trading Value (¥mil.) | | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | | Daily Average | | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 4,314,181 | 17,681 | 6,646,529 | 27,239 | 22,097 | 243,096 | 9/8 | 11,423 | 9/11 |
| 16 | 245 | 2,955,098 | 12,062 | 4,017,381 | 16,397 | 43,575 | 147,893 | 3/10 | 10,922 | 9/9 |
| 17 | 101 | 967,123 | 9,575 | 1,486,478 | 14,717 | 43,042 | 68,513 | 3/7 | 14,358 | 3/10 |
| 16. 5 | 19 | 141,626 | 7,454 | 188,571 | 9,924 | 28,034 | 28,863 | 5/20 | 27,553 | 5/2 |
| 6 | 22 | 280,790 | 12,763 | 360,901 | 16,404 | 31,011 | 33,775 | 6/9 | 17,570 | 6/10 |
| 7 | 20 | 167,008 | 8,350 | 215,463 | 10,773 | 33,606 | 33,822 | 7/8 | 31,305 | 7/20 |
| 8 | 22 | 149,655 | 6,803 | 194,795 | 8,854 | 43,182 | 44,841 | 8/26 | 34,004 | 8/1 |
| 9 | 20 | 185,944 | 9,297 | 246,774 | 12,338 | 23,798 | 44,301 | 9/6 | 10,922 | 9/9 |
| 10 | 20 | 160,461 | 8,023 | 218,052 | 10,902 | 45,852 | 45,852 | 10/31 | 24,711 | 10/3 |
| 11 | 20 | 206,223 | 10,311 | 288,297 | 14,414 | 64,660 | 65,541 | 11/29 | 39,564 | 11/9 |
| 12 | 21 | 248,714 | 11,844 | 376,119 | 17,910 | 43,575 | 77,744 | 12/8 | 27,283 | 12/9 |
| 17. 1 | 19 | 145,030 | 7,633 | 222,391 | 11,704 | 52,246 | 53,241 | 1/27 | 46,685 | 1/5 |
| 2 | 20 | 165,034 | 8,252 | 253,844 | 12,692 | 61,332 | 62,608 | 2/23 | 52,918 | 2/2 |
| 3 | 22 | 240,753 | 10,943 | 371,435 | 16,883 | 19,288 | 68,513 | 3/7 | 14,358 | 3/10 |
| 4 | 20 | 202,621 | 10,131 | 302,984 | 15,149 | 28,062 | 28,062 | 4/28 | 20,809 | 4/3 |
| 5 | 20 | 213,685 | 10,684 | 335,822 | 16,791 | 43,042 | 47,939 | 5/17 | 29,680 | 5/1 |

(e) JPX Nikkei 400 Index Futures

| Year | Trading | Trading Volume (contracts) | | Trading Value (¥mil.) | | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | | Daily Average | | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 10,474,332 | 42,928 | 14,627,916 | 59,950 | 220,725 | 478,225 | 3/13 | 192,375 | 12/11 |
| 16 | 245 | 7,370,575 | 30,084 | 9,007,751 | 36,766 | 150,272 | 329,858 | 3/8 | 131,327 | 9/9 |
| 17 | 101 | 2,500,299 | 24,755 | 3,435,407 | 34,013 | 182,513 | 218,860 | 3/9 | 138,549 | 3/10 |
| | | | | | | | | | | |
| 16. 5 | 19 | 363,191 | 19,115 | 436,916 | 22,995 | 221,535 | 228,294 | 5/2 | 208,396 | 5/24 |
| 6 | 22 | 1,049,436 | 47,702 | 1,238,663 | 56,302 | 183,067 | 316,519 | 6/9 | 178,519 | 6/27 |
| 7 | 20 | 455,751 | 22,788 | 529,458 | 26,472 | 177,414 | 195,792 | 7/19 | 168,712 | 7/8 |
| 8 | 22 | 368,293 | 16,741 | 432,008 | 19,636 | 169,300 | 181,571 | 8/12 | 169,300 | 8/31 |
| 9 | 20 | 787,870 | 39,394 | 942,055 | 47,102 | 156,447 | 199,251 | 9/8 | 131,327 | 9/9 |
| 10 | 20 | 379,694 | 18,985 | 461,698 | 23,084 | 163,998 | 170,374 | 10/25 | 157,549 | 10/13 |
| 11 | 20 | 491,755 | 24,588 | 615,521 | 30,776 | 181,979 | 183,561 | 11/29 | 164,607 | 11/2 |
| 12 | 21 | 850,959 | 40,522 | 1,146,416 | 54,591 | 150,272 | 214,333 | 12/8 | 139,533 | 12/9 |
| 17. 1 | 19 | 393,913 | 20,732 | 541,312 | 28,490 | 152,731 | 152,731 | 1/31 | 144,893 | 1/10 |
| 2 | 20 | 365,044 | 18,252 | 503,853 | 25,192 | 167,397 | 169,572 | 2/23 | 153,001 | 2/6 |
| 3 | 22 | 862,689 | 39,213 | 1,192,390 | 54,199 | 168,407 | 218,860 | 3/9 | 138,549 | 3/10 |
| 4 | 20 | 545,208 | 27,260 | 729,815 | 36,490 | 177,231 | 193,835 | 4/19 | 170,331 | 4/3 |
| 5 | 20 | 333,445 | 16,672 | 468,035 | 23,401 | 182,513 | 184,274 | 5/30 | 179,253 | 5/11 |

(f) TSE Mothers Index Futures

| Year | Trading | Trading Volume (contracts) | | TradingValue (¥mil.) | | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | | Daily Average | | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | | | | | | | | | |
| 16 | 112 | 54,171 | 484 | 49,513 | 442 | 4,343 | 4,631 | 42,710 | 1,384 | 42,571 |
| 17 | 101 | 45,918 | 455 | 47,157 | 466 | 5,969 | 6,683 | 3/9 | 4,110 | 1/20 |
| | | | | | | | | | | |
| 16. 5 | 19 | | | | | | | | | |
| 6 | 22 | | | | | | | | | |
| 7 | 9 | 10,519 | 1,169 | 9,659 | 1,073 | 2,784 | 2,784 | 42,580 | 1,384 | 42,571 |
| 8 | 22 | 9,980 | 454 | 9,170 | 416 | 3,366 | 3,367 | 42,608 | 2,872 | 42,598 |
| 9 | 20 | 11,722 | 586 | 10,883 | 544 | 3,342 | 3,509 | 42,620 | 2,695 | 42,622 |
| 10 | 20 | 3,192 | 160 | 3,002 | 150 | 3,604 | 3,716 | 42,664 | 3,343 | 42,646 |
| 11 | 20 | 7,379 | 369 | 6,521 | 326 | 4,314 | 4,407 | 42,695 | 3,653 | 42,675 |
| 12 | 21 | 11,379 | 542 | 10,276 | 489 | 4,343 | 4,631 | 43,075 | 3,575 | 43,078 |
| 17. 1 | 19 | 5,799 | 305 | 5,643 | 297 | 4,213 | 4,515 | 42,752 | 4,110 | 42,755 |
| 2 | 20 | 8,021 | 401 | 8,226 | 411 | 5,454 | 5,472 | 42,790 | 4,242 | 42,767 |
| 3 | 22 | 17,528 | 797 | 18,581 | 844 | 5,446 | 6,683 | 42,803 | 4,745 | 42,804 |
| 4 | 20 | 10,890 | 545 | 10,814 | 540 | 5,949 | 6,405 | 42,837 | 5,587 | 42,828 |
| 5 | 20 | 3,680 | 184 | 3,891 | 194 | 5,969 | 6,104 | 5/12 | 5,933 | 5/18 |

Note: In association with launch of trading in TSE Mothers Index Futures, data from July 2016 are shown.

(g) TOPIX Core30 Index Futures

| Year | Trading | Trading Volume (contracts) | | TradingValue (¥mil.) | | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | | Daily Average | | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 4,772 | 20 | 3,697 | 15 | 658 | 876 | 12/9 | 181 | 9/11 |
| 16 | 245 | 5,440 | 22 | 3,524 | 14 | 280 | 1,293 | 12/8 | 165 | 9/9 |
| 17 | 101 | 1,105 | 11 | 801 | 7 | 290 | 312 | 1/27 | 198 | 3/10 |
| | | | | | | | | | | |
| 16. 5 | 19 | 97 | 5 | 61 | 3 | 506 | 506 | 5/30 | 496 | 5/2 |
| 6 | 22 | 912 | 41 | 565 | 25 | 422 | 502 | 6/1 | 404 | 6/10 |
| 7 | 20 | 292 | 15 | 180 | 9 | 190 | 425 | 7/7 | 185 | 7/15 |
| 8 | 22 | 82 | 4 | 51 | 2 | 209 | 209 | 8/31 | 190 | 8/1 |
| 9 | 20 | 440 | 22 | 283 | 14 | 278 | 278 | 9/28 | 165 | 9/9 |
| 10 | 20 | 53 | 3 | 34 | 1 | 285 | 285 | 10/20 | 276 | 10/27 |
| 11 | 20 | 1,075 | 54 | 705 | 35 | 1,266 | 1,275 | 11/14 | 283 | 11/4 |
| 12 | 21 | 616 | 29 | 435 | 20 | 280 | 1,293 | 12/8 | 264 | 12/9 |
| 17. 1 | 19 | 300 | 16 | 219 | 11 | 266 | 312 | 1/27 | 266 | 1/30 |
| 2 | 20 | 137 | 7 | 99 | 4 | 266 | 266 | 2/27 | 251 | 2/1 |
| 3 | 22 | 554 | 25 | 401 | 18 | 306 | 309 | 3/29 | 198 | 3/10 |
| 4 | 20 | 92 | 5 | 64 | 3 | 290 | 306 | 4/3 | 288 | 4/18 |
| 5 | 20 | 22 | 1 | 16 | 0 | 290 | 291 | 5/11 | 288 | 5/12 |

(h) RN Prime Index Futures

| Year | Trading | Trading Volume (contracts) | | TradingValue (¥mil.) | | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | | Daily Average | | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | － | － | － | － | － | － | － | － | － |
| 16 | 245 | － | － | － | － | － | － | － | － | － |
| 17 | 101 | － | － | － | － | － | － | － | － | － |
| | | | | | | | | | | |
| 16. 5 | 19 | － | － | － | － | － | － | － | － | － |
| 6 | 22 | － | － | － | － | － | － | － | － | － |
| 7 | 20 | － | － | － | － | － | － | － | － | － |
| 8 | 22 | － | － | － | － | － | － | － | － | － |
| 9 | 20 | － | － | － | － | － | － | － | － | － |
| 10 | 20 | － | － | － | － | － | － | － | － | － |
| 11 | 20 | － | － | － | － | － | － | － | － | － |
| 12 | 21 | － | － | － | － | － | － | － | － | － |
| 17. 1 | 19 | － | － | － | － | － | － | － | － | － |
| 2 | 20 | － | － | － | － | － | － | － | － | － |
| 3 | 22 | － | － | － | － | － | － | － | － | － |
| 4 | 20 | － | － | － | － | － | － | － | － | － |
| 5 | 20 | － | － | － | － | － | － | － | － | － |

(i) TSE Banks Index Futures

| Year | Trading | Trading Volume (contracts) | | Trading Value (¥mil.) | | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | | Daily Average | | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 10,474,332 | 42,928 | 14,627,916 | 59,950 | 220,725 | 478,225 | 3/13 | 192,375 | 12/11 |
| 16 | 245 | 7,370,575 | 30,084 | 9,007,751 | 36,766 | 150,272 | 329,858 | 3/8 | 131,327 | 9/9 |
| 17 | 101 | 2,500,299 | 24,755 | 3,435,407 | 34,013 | 182,513 | 218,860 | 3/9 | 138,549 | 3/10 |
| 16. 5 | 19 | 363,191 | 19,115 | 436,916 | 22,995 | 221,535 | 228,294 | 5/2 | 208,396 | 5/24 |
| 6 | 22 | 1,049,436 | 47,702 | 1,238,663 | 56,302 | 183,067 | 316,519 | 6/9 | 178,519 | 6/27 |
| 7 | 20 | 455,751 | 22,788 | 529,458 | 26,472 | 177,414 | 195,792 | 7/19 | 168,712 | 7/8 |
| 8 | 22 | 368,293 | 16,741 | 432,008 | 19,636 | 169,300 | 181,571 | 8/12 | 169,300 | 8/31 |
| 9 | 20 | 787,870 | 39,394 | 942,055 | 47,102 | 156,447 | 199,251 | 9/8 | 131,327 | 9/9 |
| 10 | 20 | 379,694 | 18,985 | 461,698 | 23,084 | 163,998 | 170,374 | 10/25 | 157,549 | 10/13 |
| 11 | 20 | 491,755 | 24,588 | 615,521 | 30,776 | 181,979 | 183,561 | 11/29 | 164,607 | 11/2 |
| 12 | 21 | 850,959 | 40,522 | 1,146,416 | 54,591 | 150,272 | 214,333 | 12/8 | 139,533 | 12/9 |
| 17. 1 | 19 | 393,913 | 20,732 | 541,312 | 28,490 | 152,731 | 152,731 | 1/31 | 144,893 | 1/10 |
| 2 | 20 | 365,044 | 18,252 | 503,853 | 25,192 | 167,397 | 169,572 | 2/23 | 153,001 | 2/6 |
| 3 | 22 | 862,689 | 39,213 | 1,192,390 | 54,199 | 168,407 | 218,860 | 3/9 | 138,549 | 3/10 |
| 4 | 20 | 545,208 | 27,260 | 729,815 | 36,490 | 177,231 | 193,835 | 4/19 | 170,331 | 4/3 |
| 5 | 20 | 333,445 | 16,672 | 468,035 | 23,401 | 182,513 | 184,274 | 5/30 | 179,253 | 5/11 |

(j) TSE REIT Index Futures

| Year | Trading | Trading Volume (contracts) | | Trading Value (¥mil.) | | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | | Daily Average | | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 175,450 | 719 | 305,913 | 1,253 | 11,093 | 15,449 | 3/11 | 8,923 | 7/9 |
| 16 | 245 | 253,607 | 1,035 | 463,376 | 1,891 | 16,976 | 40,395 | 6/9 | 10,314 | 1/21 |
| 17 | 101 | 90,233 | 893 | 161,764 | 1,601 | 21,930 | 24,284 | 3/9 | 16,590 | 1/12 |
| 16. 5 | 19 | 5,082 | 267 | 9,619 | 506 | 21,735 | 21,917 | 5/27 | 21,150 | 5/9 |
| 6 | 22 | 50,209 | 2,282 | 93,754 | 4,261 | 20,977 | 40,395 | 6/9 | 20,804 | 6/10 |
| 7 | 20 | 6,352 | 318 | 11,710 | 585 | 20,866 | 21,859 | 7/20 | 20,866 | 7/29 |
| 8 | 22 | 7,903 | 359 | 14,426 | 655 | 19,230 | 21,067 | 8/1 | 18,945 | 8/26 |
| 9 | 20 | 42,812 | 2,141 | 77,886 | 3,894 | 17,421 | 28,923 | 9/7 | 16,854 | 9/26 |
| 10 | 20 | 5,386 | 269 | 9,578 | 478 | 16,893 | 17,422 | 10/12 | 16,333 | 10/21 |
| 11 | 20 | 7,386 | 369 | 12,895 | 644 | 18,275 | 18,275 | 11/30 | 16,574 | 11/7 |
| 12 | 21 | 49,700 | 2,367 | 88,115 | 4,195 | 16,976 | 26,305 | 12/6 | 16,220 | 12/19 |
| 17. 1 | 19 | 7,035 | 370 | 12,851 | 676 | 18,313 | 18,313 | 1/31 | 16,590 | 1/12 |
| 2 | 20 | 7,866 | 393 | 14,199 | 709 | 20,014 | 20,372 | 2/27 | 18,252 | 2/6 |
| 3 | 22 | 55,347 | 2,516 | 99,600 | 4,527 | 19,883 | 24,284 | 3/9 | 18,510 | 3/3 |
| 4 | 20 | 13,332 | 667 | 23,445 | 1,172 | 20,516 | 20,651 | 4/13 | 19,888 | 4/5 |
| 5 | 20 | 6,653 | 333 | 11,666 | 583 | 21,930 | 21,930 | 5/31 | 20,522 | 5/1 |

(k) DJIA Futures

| Year | Trading | Trading Volume (contracts) | | TradingValue (¥mil.) | | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | | Daily Average | | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 74,958 | 307 | 131,192 | 537 | 297 | 1,493 | 8/10 | 40 | 3/12 |
| 16 | 245 | 63,800 | 260 | 113,567 | 463 | 642 | 2,373 | 10/11 | 241 | 6/20 |
| 17 | 101 | 21,082 | 209 | 43,238 | 428 | 802 | 1,505 | 3/1 | 475 | 3/21 |
| 16. 5 | 19 | 4,414 | 232 | 7,770 | 408 | 1,450 | 1,544 | 5/25 | 1,259 | 5/18 |
| 6 | 22 | 4,548 | 207 | 7,979 | 362 | 584 | 1,374 | 6/7 | 241 | 6/20 |
| 7 | 20 | 5,011 | 251 | 9,054 | 452 | 1,721 | 1,764 | 7/26 | 768 | 7/1 |
| 8 | 22 | 4,216 | 192 | 7,765 | 352 | 1,991 | 2,109 | 8/17 | 1,607 | 8/4 |
| 9 | 20 | 8,772 | 439 | 15,887 | 794 | 2,272 | 2,295 | 9/29 | 748 | 9/20 |
| 10 | 20 | 5,550 | 278 | 10,028 | 501 | 1,643 | 2,373 | 10/11 | 1,511 | 10/27 |
| 11 | 20 | 6,334 | 317 | 11,635 | 581 | 1,790 | 1,790 | 11/30 | 1,153 | 11/9 |
| 12 | 21 | 5,000 | 238 | 9,805 | 466 | 642 | 1,668 | 12/5 | 428 | 12/19 |
| 17. 1 | 19 | 3,214 | 169 | 6,365 | 335 | 819 | 857 | 1/16 | 699 | 1/4 |
| 2 | 20 | 5,153 | 258 | 10,488 | 524 | 1,494 | 1,494 | 2/28 | 806 | 2/2 |
| 3 | 22 | 6,951 | 316 | 14,455 | 657 | 745 | 1,505 | 3/1 | 475 | 3/21 |
| 4 | 20 | 3,093 | 155 | 6,370 | 318 | 732 | 739 | 4/3 | 584 | 4/4 |
| 5 | 20 | 2,671 | 134 | 5,558 | 277 | 802 | 811 | 5/30 | 701 | 5/23 |

(l) India Nifty 50 Futures

| Year | Trading | Trading Volume (contracts) | | TradingValue (¥mil.) | | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | | Daily Average | | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 3,950 | 16 | 3,232 | 13 | 40 | 89 | 6/19 | – | 11/27 |
| 16 | 245 | 536 | 2 | 409 | 1 | – | 50 | 1/26 | – | 1/29 |
| 17 | 101 | 25 | 0 | 23 | 0 | 5 | 5 | 5/30 | – | – |
| 16. 5 | 19 | 40 | 2 | 31 | 1 | 10 | 35 | 5/2 | – | 5/6 |
| 6 | 22 | 50 | 2 | 41 | 1 | 15 | 30 | 6/20 | 10 | 6/1 |
| 7 | 20 | 7 | 0 | 5 | 0 | – | 15 | 7/1 | – | 7/1 |
| 8 | 22 | – | – | – | – | – | – | – | – | – |
| 9 | 20 | – | – | – | – | – | – | – | – | – |
| 10 | 20 | – | – | – | – | – | – | – | – | – |
| 11 | 20 | – | – | – | – | – | – | – | – | – |
| 12 | 21 | – | – | – | – | – | – | – | – | – |
| 17. 1 | 19 | – | – | – | – | – | – | – | – | – |
| 2 | 20 | – | – | – | – | – | – | – | – | – |
| 3 | 22 | – | – | – | – | – | – | – | – | – |
| 4 | 20 | – | – | – | – | – | – | – | – | – |
| 5 | 20 | 25 | 1 | 23 | 1 | 5 | 5 | 5/30 | – | – |

(m) TAIEX Futures

| Year | Trading | Trading Volume (contracts) | | TradingValue (¥mil.) | | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | | Daily Average | | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | | | | | | | | | |
| 16 | 112 | | | | | | | | | |
| 17 | 101 | 1 | 0 | 1 | 0 | – | 1 | 2/8 | – | – |
| 16. 5 | 19 | | | | | | | | | |
| 6 | 22 | | | | | | | | | |
| 7 | 9 | 102 | 11 | 90 | 10 | 2 | 2 | 7/19 | 2 | 7/19 |
| 8 | 22 | 100 | 5 | 91 | 4 | – | 52 | 8/12 | 2 | 8/18 |
| 9 | 20 | – | – | – | – | – | – | – | – | – |
| 10 | 20 | 2 | 0 | 1 | 0 | – | 1 | 10/5 | – | – |
| 11 | 20 | – | – | – | – | – | – | – | – | – |
| 12 | 21 | – | – | – | – | – | – | – | – | – |
| 17. 1 | 19 | – | – | – | – | – | – | – | – | – |
| 2 | 20 | 1 | 0 | 1 | 0 | – | 1 | 2/8 | – | – |
| 3 | 22 | – | – | – | – | – | – | – | – | – |
| 4 | 20 | – | – | – | – | – | – | – | – | – |
| 5 | 20 | – | – | – | – | – | – | – | – | – |

Note: In association with launch of trading in TAIEX Futures, data from July 2016 are shown.

(n) FTSE China 50 Index Futures

| Year | Trading | Trading Volume (contracts) | | TradingValue (¥mil.) | | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | | Daily Average | | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | | | | | | | | | |
| 16 | 112 | | | | | | | | | |
| 17 | 101 | – | – | – | – | – | – | – | – | – |
| 16. 5 | 19 | | | | | | | | | |
| 6 | 22 | | | | | | | | | |
| 7 | 9 | – | – | – | – | – | – | – | – | – |
| 8 | 22 | – | – | – | – | – | – | – | – | – |
| 9 | 20 | – | – | – | – | – | – | – | – | – |
| 10 | 20 | – | – | – | – | – | – | – | – | – |
| 11 | 20 | – | – | – | – | – | – | – | – | – |
| 12 | 21 | – | – | – | – | – | – | – | – | – |
| 17. 1 | 19 | – | – | – | – | – | – | – | – | – |
| 2 | 20 | – | – | – | – | – | – | – | – | – |
| 3 | 22 | – | – | – | – | – | – | – | – | – |
| 4 | 20 | – | – | – | – | – | – | – | – | – |
| 5 | 20 | – | – | – | – | – | – | – | – | – |

Note: In association with launch of trading in FTSE China 50 Index Futures, data from July 2016 are shown.

(o) Nikkei 225 VI Futures

| Year | Trading | Trading Volume (contracts) | | TradingValue (¥mil.) | | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | | Daily Average | | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 218,280 | 895 | 49,564 | 203 | 4,409 | 11,199 | 3/18 | 4,031 | 10/14 |
| 16 | 245 | 78,088 | 319 | 21,805 | 89 | 1,510 | 6,507 | 3/2 | 108 | 10/13 |
| 17 | 101 | 8,898 | 88 | 1,687 | 16 | 493 | 2,882 | 3/13 | 126 | 1/11 |
| 16. 5 | 19 | 3,574 | 188 | 991 | 52 | 2,509 | 2,515 | 5/30 | 1,161 | 5/11 |
| 6 | 22 | 4,919 | 224 | 1,387 | 63 | 2,135 | 2,871 | 6/7 | 863 | 6/8 |
| 7 | 20 | 3,546 | 177 | 949 | 47 | 2,711 | 2,889 | 7/11 | 2,095 | 7/4 |
| 8 | 22 | 2,486 | 113 | 572 | 26 | 850 | 2,716 | 8/1 | 345 | 8/22 |
| 9 | 20 | 2,258 | 113 | 489 | 24 | 575 | 1,235 | 9/12 | 403 | 9/26 |
| 10 | 20 | 3,599 | 180 | 673 | 33 | 3,189 | 3,189 | 10/28 | 108 | 10/13 |
| 11 | 20 | 5,066 | 253 | 1,114 | 55 | 2,252 | 3,390 | 11/8 | 329 | 11/9 |
| 12 | 21 | 1,004 | 48 | 206 | 9 | 1,510 | 2,340 | 12/13 | 1,464 | 12/27 |
| 17. 1 | 19 | 1,912 | 101 | 393 | 20 | 1,395 | 1,464 | 1/4 | 126 | 1/11 |
| 2 | 20 | 2,724 | 136 | 522 | 26 | 1,837 | 1,837 | 2/28 | 246 | 2/8 |
| 3 | 22 | 2,273 | 103 | 419 | 19 | 428 | 2,882 | 3/13 | 353 | 3/24 |
| 4 | 20 | 992 | 50 | 186 | 9 | 411 | 526 | 4/11 | 285 | 4/17 |
| 5 | 20 | 997 | 50 | 165 | 8 | 493 | 493 | 5/31 | 163 | 5/10 |

(p) Nikkei 225 Dividend Index Futures

| Year | Trading | Trading Volume (contracts) | | TradingValue (¥mil.) | | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | | Daily Average | | Daily Average | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 6,272 | 26 | 1,645 | 6 | 6,570 | 53,446 | 1/15 | 6,550 | 4/2 |
| 16 | 245 | 19,305 | 79 | 6,640 | 27 | 16,915 | 19,815 | 10/28 | 3,515 | 4/4 |
| 17 | 101 | 4,760 | 47 | 1,800 | 17 | 9,640 | 16,915 | 1/4 | 9,640 | 5/22 |
| 16. 5 | 19 | – | – | – | – | 3,515 | 3,515 | 5/2 | 3,515 | 5/2 |
| 6 | 22 | – | – | – | – | 3,515 | 3,515 | 6/1 | 3,515 | 6/1 |
| 7 | 20 | – | – | – | – | 3,515 | 3,515 | 7/1 | 3,515 | 7/1 |
| 8 | 22 | – | – | – | – | 3,515 | 3,515 | 8/1 | 3,515 | 8/1 |
| 9 | 20 | – | – | – | – | 3,515 | 3,515 | 9/1 | 3,515 | 9/1 |
| 10 | 20 | 16,300 | 815 | 5,553 | 277 | 19,815 | 19,815 | 10/28 | 3,515 | 10/3 |
| 11 | 20 | – | – | – | – | 19,815 | 19,815 | 11/1 | 19,815 | 11/1 |
| 12 | 21 | 2,935 | 140 | 1,063 | 50 | 16,915 | 19,815 | 12/1 | 16,915 | 12/30 |
| 17. 1 | 19 | – | – | – | – | 16,915 | 16,915 | 1/4 | 16,915 | 1/4 |
| 2 | 20 | 500 | 25 | 180 | 9 | 16,415 | 16,915 | 2/1 | 16,415 | 2/10 |
| 3 | 22 | – | – | – | – | 16,415 | 16,415 | 3/1 | 16,415 | 3/1 |
| 4 | 20 | 2,800 | 140 | 1,052 | 52 | 11,100 | 16,415 | 4/3 | 11,100 | 4/19 |
| 5 | 20 | 1,460 | 73 | 566 | 28 | 9,640 | 11,100 | 5/1 | 9,640 | 5/22 |

(q) TOPIX Dividend Index Futures

| Year Month | Trading Days | Trading Volume (contracts) | Daily Average | Trading Value (¥mil.) | Daily Average | Position Balance (contracts) As of end of Year/Month | Largest | M/D | Smallest | M/D |
|---|---|---|---|---|---|---|---|---|---|---|
| 15 | 244 | − | − | − | − | − | − | − | − | − |
| 16 | 245 | − | − | − | − | − | − | − | − | − |
| 17 | 101 | − | − | − | − | − | − | − | − | − |
| 16. 5 | 19 | − | − | − | − | − | − | − | − | − |
| 6 | 22 | − | − | − | − | − | − | − | − | − |
| 7 | 20 | − | − | − | − | − | − | − | − | − |
| 8 | 22 | − | − | − | − | − | − | − | − | − |
| 9 | 20 | − | − | − | − | − | − | − | − | − |
| 10 | 20 | − | − | − | − | − | − | − | − | − |
| 11 | 20 | − | − | − | − | − | − | − | − | − |
| 12 | 21 | − | − | − | − | − | − | − | − | − |
| 17. 1 | 19 | − | − | − | − | − | − | − | − | − |
| 2 | 20 | − | − | − | − | − | − | − | − | − |
| 3 | 22 | − | − | − | − | − | − | − | − | − |
| 4 | 20 | − | − | − | − | − | − | − | − | − |
| 5 | 20 | − | − | − | − | − | − | − | − | − |

(r) TOPIX Core30 Dividend Index Futures

| Year Month | Trading Days | Trading Volume (contracts]) | Daily Average | Trading Value (¥mil.) | Daily Average | Position Balance (contracts) As of end of Year/Month | Largest | M/D | Smallest | M/D |
|---|---|---|---|---|---|---|---|---|---|---|
| 15 | 244 | − | − | − | − | − | − | − | − | − |
| 16 | 245 | − | − | − | − | − | − | − | − | − |
| 17 | 101 | − | − | − | − | − | − | − | − | − |
| 16. 5 | 19 | − | − | − | − | − | − | − | − | − |
| 6 | 22 | − | − | − | − | − | − | − | − | − |
| 7 | 20 | − | − | − | − | − | − | − | − | − |
| 8 | 22 | − | − | − | − | − | − | − | − | − |
| 9 | 20 | − | − | − | − | − | − | − | − | − |
| 10 | 20 | − | − | − | − | − | − | − | − | − |
| 11 | 20 | − | − | − | − | − | − | − | − | − |
| 12 | 21 | − | − | − | − | − | − | − | − | − |
| 17. 1 | 19 | − | − | − | − | − | − | − | − | − |
| 2 | 20 | − | − | − | − | − | − | − | − | − |
| 3 | 22 | − | − | − | − | − | − | − | − | − |
| 4 | 20 | − | − | − | − | − | − | − | − | − |
| 5 | 20 | − | − | − | − | − | − | − | − | − |

(5)Index Option Contracts

Nikkei 225 Option Contracts(Total, Monthly Options and Weekly Options)

(a) Put Option

| Year | Trading | Trading | Trading Value (¥mil.) | | Optoin Exercise | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | (contracts) | | Daily Average | (Volume: contracts) | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 20,637,550 | 3,524,411 | 14,444 | 425,871 | 962,305 | 1,565,385 | 6/11 | 829,257 | 12/11 |
| 16 | 245 | 17,785,838 | 3,881,206 | 15,841 | 536,568 | 1,054,263 | 1,463,644 | 12/8 | 863,564 | 12/9 |
| 17 | 101 | 6,854,967 | 1,203,858 | 11,919 | 68,459 | 1,264,591 | 1,342,629 | 5/11 | 920,923 | 1/13 |
| 16. 5 | 19 | 1,132,852 | 215,589 | 11,346 | 15,245 | 1,170,477 | 1,213,426 | 5/12 | 1,074,534 | 5/13 |
| 6 | 22 | 1,711,243 | 380,907 | 17,313 | 63,440 | 1,153,285 | 1,218,864 | 6/9 | 974,825 | 6/10 |
| 7 | 20 | 1,298,236 | 243,031 | 12,151 | 50,915 | 1,208,825 | 1,208,825 | 7/29 | 1,058,204 | 7/8 |
| 8 | 22 | 1,164,106 | 188,521 | 8,569 | 2,560 | 1,191,370 | 1,266,230 | 8/10 | 1,084,515 | 8/12 |
| 9 | 20 | 1,141,588 | 210,679 | 10,533 | 8,391 | 1,199,509 | 1,240,735 | 9/8 | 1,064,192 | 9/9 |
| 10 | 20 | 1,270,747 | 197,214 | 9,860 | 12,493 | 1,284,771 | 1,284,771 | 10/31 | 1,161,402 | 10/14 |
| 11 | 20 | 1,998,166 | 345,829 | 17,291 | 696 | 1,441,804 | 1,441,804 | 11/30 | 1,194,994 | 11/11 |
| 12 | 21 | 1,446,318 | 260,118 | 12,386 | 43,969 | 1,054,263 | 1,463,644 | 12/8 | 863,564 | 12/9 |
| 17. 1 | 19 | 1,341,705 | 229,888 | 12,099 | 15,696 | 1,060,320 | 1,134,831 | 1/12 | 920,923 | 1/13 |
| 2 | 20 | 1,236,925 | 223,329 | 11,166 | 7,319 | 1,132,673 | 1,134,705 | 2/9 | 1,003,731 | 2/10 |
| 3 | 22 | 1,337,274 | 255,591 | 11,617 | 5,095 | 1,134,936 | 1,216,873 | 3/9 | 985,419 | 3/10 |
| 4 | 20 | 1,605,438 | 307,886 | 15,394 | 37,354 | 1,252,754 | 1,252,754 | 4/28 | 1,104,467 | 4/14 |
| 5 | 20 | 1,333,625 | 187,162 | 9,358 | 2,995 | 1,264,591 | 1,342,629 | 5/11 | 1,124,674 | 5/12 |

(b) Call Option

| Year | Trading | Trading | Trading Value (¥mil.) | | Optoin Exercise | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | (contracts) | | Daily Average | (Volume: contracts) | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 17,357,768 | 3,191,568 | 13,080 | 1,054,940 | 817,504 | 1,272,584 | 9/10 | 681,910 | 12/11 |
| 16 | 245 | 16,234,240 | 3,391,668 | 13,843 | 642,102 | 871,462 | 1,239,992 | 11/30 | 701,060 | 1/8 |
| 17 | 101 | 5,386,197 | 1,057,466 | 10,469 | 258,970 | 979,244 | 1,009,432 | 5/11 | 747,961 | 1/13 |
| 16. 5 | 19 | 1,100,255 | 183,604 | 9,663 | 38,184 | 1,019,669 | 1,097,282 | 5/12 | 927,289 | 5/13 |
| 6 | 22 | 1,597,778 | 251,587 | 11,435 | 36,277 | 1,020,314 | 1,075,901 | 6/9 | 812,616 | 6/10 |
| 7 | 20 | 1,458,559 | 286,759 | 14,337 | 6,703 | 1,081,715 | 1,081,977 | 7/7 | 878,178 | 7/8 |
| 8 | 22 | 1,116,559 | 164,506 | 7,477 | 66,941 | 998,966 | 1,127,205 | 8/10 | 919,950 | 8/12 |
| 9 | 20 | 1,006,379 | 169,267 | 8,463 | 54,399 | 995,278 | 1,034,936 | 9/8 | 880,988 | 9/9 |
| 10 | 20 | 957,199 | 202,956 | 10,147 | 22,085 | 1,034,859 | 1,055,883 | 10/13 | 931,992 | 10/14 |
| 11 | 20 | 1,647,710 | 423,873 | 21,193 | 68,980 | 1,239,992 | 1,239,992 | 11/30 | 986,021 | 11/11 |
| 12 | 21 | 1,147,027 | 316,684 | 15,080 | 308,258 | 871,462 | 1,212,472 | 12/8 | 763,584 | 12/9 |
| 17. 1 | 19 | 1,085,450 | 210,114 | 11,058 | 72,445 | 834,069 | 898,296 | 1/12 | 747,961 | 1/13 |
| 2 | 20 | 1,012,440 | 181,447 | 9,072 | 30,551 | 894,091 | 894,091 | 2/28 | 783,908 | 2/10 |
| 3 | 22 | 1,083,382 | 232,295 | 10,558 | 67,809 | 868,657 | 929,859 | 3/9 | 770,994 | 3/10 |
| 4 | 20 | 1,181,677 | 236,883 | 11,844 | 8,752 | 960,537 | 977,300 | 4/13 | 845,175 | 4/14 |
| 5 | 20 | 1,023,248 | 196,725 | 9,836 | 79,413 | 979,244 | 1,009,432 | 5/11 | 893,742 | 5/12 |

Nikkei 225 Option Contracts(Monthly Options)

(a)-1 Put Option

| Year | Trading | Trading | Trading Value (¥mil.) | | Optoin Exercise | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | (contracts) | | Daily Average | (Volume: contracts) | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 20,637,550 | 3,524,411 | 14,444 | 425,871 | 962,305 | 1,565,385 | 6/11 | 829,257 | 12/11 |
| 16 | 245 | 17,650,882 | 3,874,570 | 15,814 | 530,914 | 1,050,020 | 1,462,947 | 12/8 | 862,219 | 12/9 |
| 17 | 101 | 6,764,126 | 1,200,213 | 11,883 | 65,384 | 1,263,081 | 1,342,225 | 5/11 | 920,413 | 1/13 |
| 16. 5 | 19 | 1,132,852 | 215,589 | 11,346 | 15,245 | 1,170,477 | 1,213,426 | 5/12 | 1,074,534 | 5/13 |
| 6 | 22 | 1,711,243 | 380,907 | 17,313 | 63,440 | 1,153,285 | 1,218,864 | 6/9 | 974,825 | 6/10 |
| 7 | 20 | 1,285,731 | 241,988 | 12,099 | 49,841 | 1,206,405 | 1,206,405 | 7/29 | 1,057,151 | 7/8 |
| 8 | 22 | 1,152,152 | 188,198 | 8,554 | 2,300 | 1,189,881 | 1,265,665 | 8/10 | 1,083,775 | 8/12 |
| 9 | 20 | 1,129,944 | 210,194 | 10,509 | 7,962 | 1,198,479 | 1,240,600 | 9/8 | 1,063,780 | 9/9 |
| 10 | 20 | 1,254,289 | 196,629 | 9,831 | 12,481 | 1,283,360 | 1,283,360 | 10/31 | 1,159,375 | 10/14 |
| 11 | 20 | 1,984,643 | 345,120 | 17,256 | 260 | 1,439,764 | 1,439,764 | 11/30 | 1,194,331 | 11/11 |
| 12 | 21 | 1,423,119 | 259,453 | 12,354 | 43,274 | 1,050,020 | 1,462,947 | 12/8 | 862,219 | 12/9 |
| 17. 1 | 19 | 1,323,567 | 229,252 | 12,065 | 15,247 | 1,059,443 | 1,134,481 | 1/12 | 920,413 | 1/13 |
| 2 | 20 | 1,220,903 | 222,652 | 11,132 | 5,969 | 1,131,803 | 1,134,208 | 2/9 | 1,002,668 | 2/10 |
| 3 | 22 | 1,322,269 | 254,927 | 11,587 | 4,592 | 1,132,771 | 1,216,494 | 3/9 | 984,669 | 3/10 |
| 4 | 20 | 1,582,044 | 306,750 | 15,337 | 36,738 | 1,246,991 | 1,246,991 | 4/28 | 1,102,044 | 4/14 |
| 5 | 20 | 1,315,343 | 186,630 | 9,331 | 2,838 | 1,263,081 | 1,342,225 | 5/11 | 1,123,879 | 5/12 |

(b)-1 Call Option

| Year | Trading | Trading | Trading Value (¥mil.) | | Optoin Exercise | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | (contracts) | | Daily Average | (Volume: contracts) | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 17,357,768 | 3,191,568 | 13,080 | 1,054,940 | 817,504 | 1,272,584 | 9/10 | 681,910 | 12/11 |
| 16 | 245 | 16,112,846 | 3,384,529 | 13,814 | 630,705 | 869,937 | 1,239,171 | 11/30 | 700,765 | 1/8 |
| 17 | 101 | 5,307,763 | 1,053,590 | 10,431 | 252,684 | 977,544 | 1,008,035 | 5/11 | 747,535 | 1/13 |
| 16. 5 | 19 | 1,100,255 | 183,604 | 9,663 | 38,184 | 1,019,669 | 1,097,282 | 5/12 | 927,289 | 5/13 |
| 6 | 22 | 1,597,778 | 251,587 | 11,435 | 36,277 | 1,020,314 | 1,075,901 | 6/9 | 812,616 | 6/10 |
| 7 | 20 | 1,447,564 | 285,840 | 14,292 | 4,924 | 1,079,140 | 1,081,442 | 7/7 | 877,465 | 7/8 |
| 8 | 22 | 1,107,728 | 164,160 | 7,461 | 66,590 | 997,929 | 1,127,128 | 8/10 | 919,740 | 8/12 |
| 9 | 20 | 993,677 | 168,573 | 8,428 | 53,288 | 994,126 | 1,034,546 | 9/8 | 880,315 | 9/9 |
| 10 | 20 | 946,317 | 202,516 | 10,125 | 20,116 | 1,034,509 | 1,055,415 | 10/13 | 931,020 | 10/14 |
| 11 | 20 | 1,638,476 | 423,291 | 21,164 | 67,292 | 1,239,171 | 1,239,171 | 11/30 | 984,891 | 11/11 |
| 12 | 21 | 1,136,242 | 316,210 | 15,057 | 307,122 | 869,937 | 1,211,870 | 12/8 | 762,568 | 12/9 |
| 17. 1 | 19 | 1,071,430 | 209,537 | 11,028 | 71,266 | 832,770 | 898,092 | 1/12 | 747,535 | 1/13 |
| 2 | 20 | 993,802 | 180,478 | 9,023 | 30,094 | 892,059 | 892,059 | 2/28 | 781,745 | 2/10 |
| 3 | 22 | 1,065,720 | 231,476 | 10,521 | 66,401 | 866,010 | 928,112 | 3/9 | 768,998 | 3/10 |
| 4 | 20 | 1,167,177 | 235,993 | 11,799 | 7,236 | 958,898 | 975,171 | 4/13 | 842,834 | 4/14 |
| 5 | 20 | 1,009,634 | 196,104 | 9,805 | 77,687 | 977,544 | 1,008,035 | 5/11 | 892,215 | 5/12 |

Nikkei 225 Options Contracts(Weekly Options)

(a)-2 Put Option

| Year | Trading | Trading | Trading Value (¥mil.) | | Optoin Exercise | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | (contracts) | | Daily Average | (Volume: contracts) | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 106,625 | 5,421 | 22 | 4,156 | 1,133 | 4,789 | 42,180 | 12 | 42,317 |
| 16 | 245 | 134,956 | 6,635 | 27 | 5,654 | 850 | 4,227 | 42,664 | 1 | 42,551 |
| 17 | 101 | 90,841 | 3,644 | 36 | 3,075 | 1,510 | 6,963 | 4/21 | 6 | 5/2 |
| 16. 5 | 19 | 7,047 | 280 | 14 | 212 | 735 | 1,061 | 5/19 | 21 | 5/6 |
| 6 | 22 | 11,027 | 915 | 41 | 1,367 | 1,285 | 2,417 | 6/16 | 325 | 6/27 |
| 7 | 20 | 12,505 | 1,043 | 52 | 1,074 | 2,420 | 2,862 | 7/28 | 12 | 7/1 |
| 8 | 22 | 11,954 | 323 | 14 | 260 | 1,489 | 2,130 | 8/25 | 7 | 8/31 |
| 9 | 20 | 11,644 | 484 | 24 | 429 | 1,030 | 2,406 | 9/15 | 16 | 9/2 |
| 10 | 20 | 16,458 | 585 | 29 | 12 | 1,411 | 4,095 | 10/20 | 37 | 10/7 |
| 11 | 20 | 13,523 | 709 | 35 | 436 | 2,040 | 2,720 | 11/17 | 309 | 11/7 |
| 12 | 21 | 23,199 | 665 | 31 | 695 | 850 | 3,816 | 12/29 | 103 | 12/2 |
| 17. 1 | 19 | 18,138 | 636 | 33 | 449 | 877 | 2,720 | 1/5 | 51 | 1/6 |
| 2 | 20 | 16,022 | 677 | 33 | 1,350 | 870 | 2,839 | 2/23 | 104 | 2/3 |
| 3 | 22 | 15,005 | 663 | 30 | 503 | 2,165 | 2,165 | 3/31 | 177 | 3/6 |
| 4 | 20 | 23,394 | 1,135 | 56 | 616 | 355 | 6,106 | 4/20 | 355 | 4/28 |
| 5 | 20 | 18,282 | 531 | 26 | 157 | 1,510 | 3,507 | 5/25 | 6 | 5/2 |

(b)-2 Call Option

| Year | Trading | Trading | Trading Value (¥mil.) | | Optoin Exercise | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | (contracts) | | Daily Average | (Volume: contracts) | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 81,797 | 3,402 | 13 | 4,409 | 478 | 2,947 | 42,237 | 33 | 42,318 |
| 16 | 245 | 121,394 | 7,138 | 29 | 11,397 | 372 | 7,836 | 42,537 | 7 | 42,405 |
| 17 | 101 | 78,434 | 3,876 | 38 | 6,286 | 1,700 | 3,857 | 3/16 | 31 | 1/6 |
| 16. 5 | 19 | 6,287 | 352 | 18 | 52 | 1,665 | 1,665 | 5/31 | 27 | 5/6 |
| 6 | 22 | 19,478 | 1,393 | 63 | 556 | 1,550 | 7,874 | 6/17 | 395 | 6/6 |
| 7 | 20 | 10,995 | 918 | 45 | 1,779 | 2,575 | 3,171 | 7/28 | 61 | 7/1 |
| 8 | 22 | 8,831 | 345 | 15 | 351 | 1,037 | 1,518 | 8/4 | 12 | 8/5 |
| 9 | 20 | 12,702 | 693 | 34 | 1,111 | 1,152 | 3,370 | 9/15 | 37 | 9/2 |
| 10 | 20 | 10,882 | 439 | 21 | 1,969 | 350 | 2,090 | 10/20 | 7 | 10/7 |
| 11 | 20 | 9,234 | 582 | 29 | 1,688 | 821 | 2,125 | 11/17 | 9 | 11/9 |
| 12 | 21 | 10,785 | 474 | 22 | 1,136 | 372 | 1,901 | 12/15 | 170 | 12/2 |
| 17. 1 | 19 | 14,020 | 577 | 30 | 1,179 | 1,299 | 1,873 | 1/26 | 31 | 1/6 |
| 2 | 20 | 18,638 | 969 | 48 | 457 | 2,032 | 3,537 | 2/16 | 62 | 2/3 |
| 3 | 22 | 17,662 | 819 | 37 | 1,408 | 2,647 | 3,857 | 3/16 | 1,369 | 3/6 |
| 4 | 20 | 14,500 | 890 | 44 | 1,516 | 838 | 3,843 | 4/20 | 838 | 4/28 |
| 5 | 20 | 13,614 | 620 | 31 | 1,726 | 1,700 | 3,421 | 5/18 | 1,025 | 5/2 |

TOPIX Option Contracts

(c)Put Option

| Year | Trading | Trading | Trading Value (¥mil.) | | Optoin Exercise | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | (contracts) | | Daily Average | (Volume: contracts) | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 118,752 | 24,541 | 100 | 34,670 | 10,596 | 32,563 | 4/9 | 9,709 | 1/8 |
| 16 | 245 | 76,711 | 19,129 | 78 | 8,507 | 35,484 | 35,484 | 12/29 | 9,571 | 6/10 |
| 17 | 101 | 62,048 | 13,380 | 132 | 19,383 | 40,151 | 56,916 | 4/13 | 35,484 | 1/4 |
| 16. 5 | 19 | 4,635 | 601 | 31 | 0 | 13,539 | 13,539 | 5/30 | 11,240 | 5/13 |
| 6 | 22 | 1,089 | 708 | 32 | 1,650 | 10,095 | 14,064 | 6/8 | 9,571 | 6/10 |
| 7 | 20 | 411 | 348 | 17 | 40 | 10,297 | 10,297 | 7/13 | 10,040 | 7/8 |
| 8 | 22 | 6,899 | 852 | 38 | 0 | 12,346 | 12,346 | 8/26 | 10,282 | 8/12 |
| 9 | 20 | 11,583 | 3,267 | 163 | 934 | 17,485 | 17,485 | 9/30 | 10,781 | 9/9 |
| 10 | 20 | 13,935 | 2,505 | 125 | 1,550 | 26,927 | 26,927 | 10/27 | 17,871 | 10/7 |
| 11 | 20 | 9,296 | 2,881 | 144 | 0 | 28,264 | 28,508 | 11/9 | 24,399 | 11/11 |
| 12 | 21 | 20,099 | 4,129 | 196 | 200 | 35,484 | 35,484 | 12/29 | 26,182 | 12/9 |
| 17. 1 | 19 | 12,166 | 4,243 | 223 | 1,680 | 39,960 | 40,199 | 1/12 | 35,484 | 1/4 |
| 2 | 20 | 3,065 | 1,627 | 81 | 300 | 38,925 | 39,960 | 2/1 | 38,490 | 2/10 |
| 3 | 22 | 32,123 | 5,348 | 243 | 0 | 47,577 | 53,472 | 3/9 | 39,550 | 3/1 |
| 4 | 20 | 11,896 | 1,511 | 75 | 17,403 | 40,233 | 56,916 | 4/13 | 39,413 | 4/14 |
| 5 | 20 | 2,798 | 649 | 32 | 0 | 40,151 | 41,510 | 5/11 | 39,601 | 5/12 |

(d)Call Option

| Year | Trading | Trading | Trading Value (¥mil.) | | Optoin Exercise | Position Balance (contracts) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Month | Days | (contracts) | | Daily Average | (Volume: contracts) | As of end of Year/Month | Largest | M/D | Smallest | M/D |
| 15 | 244 | 210,777 | 49,488 | 202 | 65,582 | 8,549 | 48,540 | 4/9 | 7,361 | 12/11 |
| 16 | 245 | 69,005 | 14,548 | 59 | 10,213 | 11,157 | 15,849 | 7/29 | 3,917 | 6/10 |
| 17 | 101 | 50,954 | 9,167 | 90 | 8,817 | 9,810 | 24,849 | 4/13 | 7,766 | 4/14 |
| 16. 5 | 19 | 770 | 155 | 8 | 319 | 6,541 | 7,945 | 5/2 | 6,491 | 5/13 |
| 6 | 22 | 1,167 | 462 | 21 | 0 | 4,714 | 6,841 | 6/8 | 3,917 | 6/10 |
| 7 | 20 | 11,591 | 2,681 | 134 | 0 | 15,849 | 15,849 | 7/29 | 4,649 | 7/8 |
| 8 | 22 | 16,380 | 921 | 41 | 1,957 | 7,488 | 15,849 | 8/1 | 6,149 | 8/12 |
| 9 | 20 | 8,951 | 2,411 | 120 | 0 | 11,332 | 11,336 | 9/27 | 6,833 | 9/9 |
| 10 | 20 | 7,644 | 980 | 49 | 919 | 11,164 | 14,544 | 10/13 | 8,674 | 10/14 |
| 11 | 20 | 5,916 | 1,383 | 69 | 464 | 13,119 | 13,119 | 11/30 | 9,866 | 11/11 |
| 12 | 21 | 5,832 | 1,731 | 82 | 5,924 | 11,157 | 13,992 | 12/1 | 7,878 | 12/9 |
| 17. 1 | 19 | 14,670 | 3,123 | 164 | 3,134 | 13,477 | 15,213 | 1/12 | 8,783 | 1/13 |
| 2 | 20 | 8,687 | 1,705 | 85 | 800 | 14,274 | 15,077 | 2/9 | 13,034 | 2/10 |
| 3 | 22 | 13,683 | 2,465 | 112 | 3,350 | 16,602 | 20,584 | 3/8 | 13,334 | 3/10 |
| 4 | 20 | 10,261 | 1,095 | 54 | 400 | 8,420 | 24,849 | 4/13 | 7,766 | 4/14 |
| 5 | 20 | 3,653 | 777 | 38 | 1,133 | 9,810 | 9,810 | 5/31 | 8,289 | 5/12 |

JPX-Nikkei Index 400 Option Contracts

(e) Put Option

| Year Month | Trading Days | Trading (contracts) | Trading Value (¥mil.) | Daily Average | Optoin Exercise (Volume: contracts) | Position Balance (contracts) As of end of Year/Month | Largest | M/D | Smallest | M/D |
|---|---|---|---|---|---|---|---|---|---|---|
| 15 | 244 | | | | | | | | | |
| 16 | 112 | 240 | 44 | 0 | 0 | 0 | 50 | 42,571 | 0 | 42,572 |
| 17 | 101 | 0 | 0 | 0 | 0 | 0 | 0 | – | 0 | – |
| 16. 5 | 19 | | | | | | | | | |
| 6 | 22 | | | | | | | | | |
| 7 | 9 | 100 | 25 | 2 | – | – | 50 | 7/20 | – | 7/21 |
| 8 | 22 | 100 | 17 | – | – | – | 50 | 8/5 | – | 8/8 |
| 9 | 20 | – | – | – | – | – | – | – | – | – |
| 10 | 20 | 20 | – | – | – | 20 | 20 | 10/31 | – | – |
| 11 | 20 | 20 | – | – | – | – | 20 | 11/1 | – | 11/2 |
| 12 | 21 | – | – | – | – | – | – | – | – | – |
| 17. 1 | 19 | – | – | – | – | – | – | – | – | – |
| 2 | 20 | – | – | – | – | – | – | – | – | – |
| 3 | 22 | – | – | – | – | – | – | – | – | – |
| 4 | 20 | – | – | – | – | – | – | – | – | – |
| 5 | 20 | – | – | – | – | – | – | – | – | – |

Note: In association with launch of trading in JPX-Nikkei Index 400 Option Contracts, data from July 2016 are shown.

(f) Call Option

| Year Month | Trading Days | Trading (contracts) | Trading Value (¥mil.) | Daily Average | Optoin Exercise (Volume: contracts) | Position Balance (contracts) As of end of Year/Month | Largest | M/D | Smallest | M/D |
|---|---|---|---|---|---|---|---|---|---|---|
| 15 | 244 | | | | | | | | | |
| 16 | 112 | 240 | 44 | 0 | 0 | 0 | 50 | 42,571 | 0 | 42,572 |
| 17 | 101 | 0 | 0 | 0 | 0 | 0 | 0 | – | 0 | – |
| 16. 5 | 19 | | | | | | | | | |
| 6 | 22 | | | | | | | | | |
| 7 | 9 | 100 | 19 | 2 | – | – | 50 | 7/20 | – | 7/21 |
| 8 | 22 | 100 | 23 | 1 | – | – | 50 | 8/5 | – | 8/8 |
| 9 | 20 | – | – | – | – | – | – | – | – | – |
| 10 | 20 | 20 | – | – | – | 20 | 20 | 10/31 | – | – |
| 11 | 20 | 20 | – | – | – | – | 20 | 11/1 | – | 11/2 |
| 12 | 21 | – | – | – | – | – | – | – | – | – |
| 17. 1 | 19 | – | – | – | – | – | – | – | – | – |
| 2 | 20 | – | – | – | – | – | – | – | – | – |
| 3 | 22 | – | – | – | – | – | – | – | – | – |
| 4 | 20 | – | – | – | – | – | – | – | – | – |
| 5 | 20 | – | – | – | – | – | – | – | – | – |

Note: In association with launch of trading in JPX-Nikkei Index 400 Option Contracts, data from July 2016 are shown.

2. Settlement Value (Daily Average)

| Year Month | Trading Days | Futures, Option Contracts Gross Pay/Receive Value (¥mil.) |
|---|---|---|
| 15 | 244 | 50,879 |
| 16 | 245 | 41,131 |
| 17 | 101 | 33,798 |
| | | |
| 16. 5 | 19 | 36,573 |
| 6 | 22 | 44,515 |
| 7 | 20 | 26,844 |
| 8 | 22 | 20,975 |
| 9 | 20 | 22,671 |
| 10 | 20 | 14,699 |
| 11 | 20 | 39,615 |
| 12 | 21 | 36,767 |
| 17. 1 | 19 | 42,293 |
| 2 | 20 | 32,628 |
| 3 | 22 | 36,772 |
| 4 | 20 | 33,102 |
| 5 | 20 | 24,320 |