

Statistical Data

Jan 2016



株式会社 日本証券クリアリング機構

DISCLAIMER: This is the reference translation of the original Japanese document. Japan Securities Clearing Corporation and/or Tokyo Stock Exchange, Inc. shall individually or jointly accept no responsibility or liability for damage or loss caused by any error, inaccuracy, or misunderstanding with regard to this translation. This document may not be reproduced or redistributed in whole or in part without the permission of Japan Securities Clearing Corporation or Tokyo Stock Exchange, Inc.

【Contents】

➤ Stock, etc. DVP Settlement	1
➤ Non-DVP Settlement	4
➤ JGB DVP Settlement	5
➤ Futures & Options	6

【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】

Listed Products Clearing Service
Japan Securities Clearing Corporation
Tel : 03-3665-1234
e-mail : info@jsc.co.jp

I Stock, etc. DVP Settlement (Daily Average)

1. Volume Base

(1) All Products (Except Convertible Bonds)

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.	thous.	thous.	thous.	%	thous.	%
14	244	3,148,270	198,519	3,346,790	731,461	21.9	677	0.09
15	204	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
15.12	21	2,940,300	189,036	3,129,336	724,381	23.1	1,857	0.26
16.1	19	3,068,254	167,941	3,236,196	660,647	20.4	149	0.02
2	20	3,935,859	195,050	4,130,909	827,499	20.0	453	0.05
3	22	3,086,143	185,993	3,272,136	713,607	21.8	258	0.04
4	20	3,047,306	195,199	3,242,506	683,288	21.1	27	0.00
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

(2) Domestic Stocks

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. shs.	thous. shs.	thous. shs.	thous. shs.	%	thous. shs.	%
14	244	3,121,095	196,254	3,317,350	723,423	21.8	658	0.09
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
15.12	21	2,904,349	186,941	3,091,290	712,344	23.0	1,854	0.26
16.1	19	3,010,624	165,256	3,175,880	646,292	20.4	93	0.01
2	20	3,867,617	192,911	4,060,529	814,537	20.1	416	0.05
3	22	3,036,577	184,153	3,220,731	701,915	21.8	258	0.04
4	20	2,990,787	192,140	3,182,927	669,968	21.0	19	0.00
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

(3) Stock Acquisition Right

Year Month	Settle- ment Days	Clearing Volume		Settlement Volume		Fail Volume	
		Buy/Sell	Lending	Settlement Volume	Settlement Rate	Fail Volume	Fail Rate
	days	unit: thous.	unit: thous.	unit: thous.	%	unit: thous.	%
14	244	2,412	869	36.1	4	0.55	
14	244	66	13	20.7			
15	245						
15.12	21						
16.1	19						
2	20						
3	22						
4	20						
5	19						
6	22						
7	20						
8	22						
9	20						
10	20						
11	20						
12	21						

(4) Foreign Stocks

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. shs.	thous. shs.	thous. shs.	thous. shs.	%	thous. shs.	%
14	244	332	9	342	117	34.4	7	5.74
15	244	173	10	183	83	45.6	4	4.62
16	245	1,621	48	1,670	257	15.4	7	2.75
15.12	21	284	11	295	133	45.1	2	1.69
16.1	19	513	25	539	161	30.0	38	19.09
2	20	799	42	842	225	26.7	37	14.13
3	22	983	53	1,037	274	26.5	0	0.01
4	20	2,002	104	2,106	460	21.9	7	1.50
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		

(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	%
14	244	24,131	2,190	26,321	6,831	26.0	7	0.11
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
15. 12	21	32,757	1,954	34,712	10,629	30.6	0	0.00
16. 1	19	52,513	2,310	54,824	12,013	21.9	17	0.14
2	20	61,534	1,910	63,444	10,887	17.2	0	0.00
3	22	44,296	1,664	45,961	9,782	21.3	0	0.01
4	20	50,728	2,771	53,500	11,259	21.0	0	0.01
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

(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	%
14	244	298	64	363	218	60.1	0	0.11
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	—
15. 12	21	2,908	129	3,038	1,274	41.9	0	0.01
16. 1	19	4,602	348	4,951	2,180	44.0	0	0.01
2	20	5,907	185	6,093	1,849	30.4	0	0.00
3	22	4,284	121	4,406	1,633	37.1	—	—
4	20	3,788	183	3,971	1,598	40.3	0	0.00
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	—	—

(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.	%	¥mil.	%
14	244	222	154	69.3	0	0.32	
15	244	222	154	69.3	0	0.32	
16	245	400	233	58.2	0	0.21	
15. 12	21	510	216	42.4	—	—	
16. 1	19	461	264	57.4	0	0.12	
2	20	173	119	68.6	—	—	
3	22	214	119	55.6	—	—	
4	20	596	278	46.8	—	—	
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	—	—	

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.		
14	244	3,136,643	2,795,336	154,193	44	348	6	
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	
15. 12	21	3,557,536	3,109,538	137,250	—	166	5	
16. 1	19	3,570,379	3,036,441	112,623	—	452	14	
2	20	4,278,943	3,655,543	126,653	—	913	39	
3	22	3,416,493	2,925,949	124,354	—	1,429	59	
4	20	3,495,445	2,973,873	129,902	—	3,933	231	
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	

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				Settlement Amount			
		Domestic Investment Trust, etc.		Foreign Investment Trust, etc.		Convertible Bonds		Settlement Amount	
		Buy/Sell	Lending	Buy/Sell	Lending	Buy/Sell	Lending	Settlement Amount	Settlement Rate
days	¥mil.	¥mil.	¥mil.	¥mil.	¥mil.	¥mil.	¥mil.	%	
14	244	171,928	15,041	575	70	243	175,093	5.6	
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	
15. 12	21	290,896	13,921	5,602	153	540	265,405	7.5	
16. 1	19	400,819	14,204	5,591	232	489	199,987	5.6	
2	20	480,073	9,490	6,064	165	185	184,769	4.3	
3	22	351,948	8,270	4,377	104	226	220,934	6.5	
4	20	373,253	10,274	3,849	126	636	186,912	5.3	
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	

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.	
		14	244	217	145	71.6	1	10	7
		15	244	235	158	69.1	1	11	7
		16	245	148	113	79.1	1	5	4
15.	12	21	405	233	57.6	2	16	9	
16.	1	19	163	121	74.2	1	6	4	
	2	20	255	195	76.5	2	9	7	
	3	22	82	64	77.8	1	3	2	
	4	20	130	90	69.2	1	4	3	
	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	

III. JGB DVP Settlement (Daily Average)

JGBs (Cash Trades)

Year Month	Settlement Days	Clearing Volume	Settlement Volume	Settlement Units	JGB Gross Pay/Receive Price
		¥10 thous.	¥10 thous.	units	¥10 thous.
14	244	—	—	—	—
15	244	—	—	—	—
16	245	—	—	—	—
15. 12	21	—	—	—	—
16. 1	19	—	—	—	—
2	20	—	—	—	—
3	22	—	—	—	—
4	20	—	—	—	—
5	19	—	—	—	—
6	22	—	—	—	—
7	20	—	—	—	—
8	22	—	—	—	—
9	20	—	—	—	—
10	20	—	—	—	—
11	20	—	—	—	—
12	21	—	—	—	—

IV. Futures & Options

1. Clearing Volume

(1) Individual Option Contracts

(a) Put Option

Year Month	Trading Days	Trading Volume (contracts)	Trading Price (¥ mil.)		Position Balance (contracts)				Option Exercise			
			Daily Average	As of end of year/month	Largest	M/D	Smallest	M/D	(Volume: contracts)	(No. of shs.: shs.)	(Amount: ¥ mil.)	
14	244	507,442	4,778	19	73,814	100,908	12/9	18,842	6/12	71,830	10,406,780	20,652
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
15. 12	21	25,886	198	9	41,149	54,312	12/9	35,477	12/10	8,074	814,600	4,097
16. 1	19	33,859	493	25	52,017	53,347	1/28	41,723	1/7	3,251	541,100	1,195
2	20	34,358	719	35	46,835	52,781	2/4	41,365	2/10	2,819	497,900	971
3	22	21,038	103	4	28,721	47,517	3/9	26,785	3/10	12,430	1,243,000	2,075
4	20	22,686	199	9	22,150	27,971	4/1	17,510	4/7	4,650	465,000	495
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

(b) Call Option

Year Month	Trading Days	Trading Volume (contracts)	Trading Price (¥ mil.)		Position Balance (contracts)				Option Exercise			
			Daily Average	As of end of year/month	Largest	M/D	Smallest	M/D	(Volume: contracts)	(No. of shs.: shs.)	(Amount: ¥ mil.)	
14	244	554,947	5,381	22	97,362	131,325	12/10	22,692	7/10	99,786	12,371,192	23,233
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
15. 12	21	29,618	237	11	28,445	54,931	12/9	13,153	12/10	6,805	680,500	2,374
16. 1	19	27,813	196	10	31,981	31,981	1/29	24,561	1/7	116	56,600	35
2	20	19,254	138	6	31,367	32,985	2/9	25,392	2/10	302	30,200	115
3	22	21,540	169	7	18,393	37,576	3/9	13,520	3/10	1,606	121,018	437
4	20	53,997	207	10	53,408	53,408	4/28	5,957	4/7	833	83,300	205
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

(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	
14	244	8,791,553	54,092	36,031	96,722	116,525	9/4	91,286	12/17
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
15. 12	21	886,538	2,401	42,216	95,509	118,032	12/1	90,777	12/16
16. 1	19	643,588	3,845	33,873	106,910	109,664	1/21	97,569	1/4
2	20	667,292	6,035	33,365	91,531	102,113	2/2	89,595	2/22
3	22	866,857	1,421	39,403	72,365	92,517	3/1	64,045	3/15
4	20	499,869	2,021	24,993	76,690	78,618	4/22	69,900	4/7
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

(b) Mini-10 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	
14	244	21,171	-	87	260	1,094	11/20	94	3/11
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
15. 12	21	868	-	41	297	297	12/30	128	12/11
16. 1	19	602	-	32	392	392	1/29	293	1/5
2	20	2,985	-	149	211	285	2/2	211	2/29
3	22	791	-	36	103	220	3/2	54	3/11
4	20	72	-	4	112	118	4/21	93	4/6
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

(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	
14	182	5,041	-	28	104	527	6/11	22	12/8
15	244	2,978	-	12	127	247	12/10	-	5/26
16	245	843	-	93	19	168	3/14	2	12/14
15. 12	21	498	-	24	127	247	12/10	124	12/25
16. 1	19	168	-	9	125	125	1/4	125	1/4
2	20	68	-	3	135	135	2/25	125	2/1
3	22	291	-	13	44	168	3/14	44	3/15
4	20	41	-	2	44	47	4/13	44	4/1
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

(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	
14	244	-	-	-	-	-	-	-	-
15	244	-	-	-	-	-	-	-	-
16	245	-	-	-	-	-	-	-	-
15. 12	21	-	-	-	-	-	-	-	-
16. 1	19	-	-	-	-	-	-	-	-
2	20	-	-	-	-	-	-	-	-
3	22	-	-	-	-	-	-	-	-
4	20	-	-	-	-	-	-	-	-
5	19	-	-	-	-	-	-	-	-
6	22	-	-	-	-	-	-	-	-
7	20	-	-	-	-	-	-	-	-
8	22	-	-	-	-	-	-	-	-
9	20	-	-	-	-	-	-	-	-
10	20	-	-	-	-	-	-	-	-
11	20	-	-	-	-	-	-	-	-
12	21	-	-	-	-	-	-	-	-

(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
14	244	790,959	72,355	296	6,507	41,021	49,146	11/27	7,761	6/30
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
15. 12	21	45,021	2,853	135	-	26,881	26,881	12/30	10,191	12/1
16. 1	19	53,223	4,041	212	10	11,115	28,259	1/28	10,960	1/4
2	20	54,791	8,292	414	21	853	24,469	2/17	853	2/29
3	22	46,864	8,218	373	1,129	6,857	17,981	3/30	2,076	3/1
4	20	55,469	6,526	326	1,993	12,069	25,678	4/27	9,265	4/1
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

(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
14	244	342,764	46,696	191	47,446	4,358	13,330	5/29	1,316	11/28
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
15. 12	21	16,324	1,864	88	2,401	3,182	6,225	12/25	2,194	12/1
16. 1	19	21,068	2,761	145	3,835	3,664	8,447	1/28	2,336	1/4
2	20	37,723	11,553	577	6,014	207	9,822	2/19	207	2/29
3	22	21,662	3,766	171	292	2,164	5,861	3/30	628	3/1
4	20	29,631	4,400	220	28	2,576	9,339	4/27	2,576	4/28
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

(4) Index Futures

(a) Nikkei 225 Futures

Year	Trading	Trading Volume (contracts)		Trading Value (¥mil.)			Position Balance (contracts)				
		Days	Daily Average	Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D		
14	244	25,917,773	106,220	404,272,268	1,656,854	439,623	627,982	12/11	333,004	9/17	
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	
15.12	21	2,836,690	135,080	54,874,516	2,613,072	416,961	622,677	12/10	408,694	12/14	
16.1	19	2,933,828	154,412	50,518,545	2,658,870	512,540	512,540	1/29	419,643	1/4	
2	20	2,605,187	130,259	42,451,945	2,122,597	528,607	531,332	2/10	510,832	2/4	
3	22	2,926,474	133,022	49,039,437	2,229,065	431,555	644,385	3/9	406,957	3/11	
4	20	2,098,596	104,930	34,708,456	1,735,422	485,156	485,156	4/28	433,096	4/1	
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	

(b) Nikkei 225 mini

Year	Trading	Trading Volume (contracts)		Trading Value (¥mil.)			Position Balance (contracts)				
		Days	Daily Average	Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D		
14	244	199,121,967	816,074	309,527,795	1,268,557	622,140	999,757	11/14	352,122	9/16	
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	
15.12	21	21,153,413	1,007,305	40,617,975	1,934,189	370,373	755,297	12/10	278,004	12/11	
16.1	19	31,508,487	1,658,341	54,377,873	2,861,993	674,422	674,422	1/29	399,273	1/4	
2	20	27,130,105	1,356,505	44,285,380	2,214,269	645,756	874,983	2/10	633,433	2/22	
3	22	19,927,307	905,787	33,416,980	1,518,953	361,577	684,786	3/10	228,615	3/11	
4	20	20,716,608	1,035,830	34,225,674	1,711,283	547,837	549,282	4/27	367,041	4/8	
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	

(c) TOPIX Futures

Year	Trading	Trading Volume (contracts)		Trading Value (¥mil.)			Position Balance (contracts)				
		Days	Daily Average	Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D		
14	244	20,877,250	85,563	266,204,472	1,091,001	561,657	715,961	12/9	470,367	3/18	
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	
15.12	21	2,959,198	140,914	46,373,633	2,208,268	602,235	744,588	12/8	599,443	12/15	
16.1	19	1,685,201	88,695	23,763,853	1,250,729	582,094	602,108	1/4	566,609	1/21	
2	20	1,636,099	81,805	21,650,551	1,082,527	593,780	593,780	2/29	582,706	2/24	
3	22	2,926,044	133,002	39,378,609	1,789,936	527,406	681,184	3/8	491,098	3/11	
4	20	1,368,742	68,437	18,238,798	911,939	530,633	530,633	4/28	510,788	4/12	
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	

(d) mini-TOPIX Futures

Year	Trading	Trading Volume (contracts)		Trading Value (¥mil.)			Position Balance (contracts)				
		Days	Daily Average	Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D		
14	244	4,743,111	19,439	6,034,205	24,730	27,825	97,182	3/13	13,072	6/16	
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	
15.12	21	266,116	12,672	412,899	19,661	22,097	75,669	12/1	16,839	12/17	
16.1	19	481,768	25,356	681,010	35,842	126,743	129,469	1/28	29,066	1/4	
2	20	264,346	13,217	351,261	17,563	143,019	143,019	2/29	113,278	2/8	
3	22	347,943	15,816	469,150	21,325	27,055	147,893	3/10	16,420	3/11	
4	20	320,620	16,031	426,982	21,349	24,619	35,110	4/12	21,313	4/4	
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	

(e) JPX Nikkei 400 Index Futures

Year	Trading Month	Trading Days	Trading Volume (contracts)		Trading Value (¥mil.)		Position Balance (contracts)				
			Daily Average	Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D		
14		25	1,606,338	64,254	2,067,886	82,715	277,059	395,522	12/10	58,661	11/25
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
15. 12		21	1,077,492	51,309	1,514,610	72,124	220,725	292,062	12/7	192,375	12/11
16. 1		19	539,712	28,406	689,664	36,298	221,440	221,440	1/29	204,922	1/7
2		20	521,576	26,079	621,821	31,091	243,242	243,242	2/29	229,883	2/2
3		22	909,845	41,357	1,108,251	50,375	202,450	329,858	3/8	156,015	3/11
4		20	652,493	32,625	785,275	39,263	237,462	240,981	4/14	196,179	4/7
5		19	363,191	19,115	436,916	22,995	228,294	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

(f) TSE Mothers Index Futures

Year	Trading Month	Trading Days	Trading Volume (contracts)		Trading Value (¥mil.)		Position Balance (contracts)				
			Daily Average	Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D		
14		244									
15		244									
16		112	54,171	484	49,513	442	4,343	4,631	12/6	1,384	7/20
15. 12		21									
16. 1		19									
2		20									
3		22									
4		20									
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	12/6	3,575	12/9

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 Month	Trading Days	Trading Volume (contracts)		Trading Value (¥mil.)		Position Balance (contracts)				
			Daily Average	Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D		
14		244	3,896	16	2,592	10	339	845	9/11	259	1/6
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
15. 12		21	1,096	52	841	40	658	876	12/9	322	12/11
16. 1		19	420	22	279	14	683	683	1/26	650	1/21
2		20	282	14	178	8	679	687	2/22	675	2/1
3		22	1,100	50	703	31	474	804	3/10	438	3/11
4		20	71	4	45	2	494	497	4/27	474	4/1
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

(h) RN Prime Index Futures

Year	Trading Month	Trading Days	Trading Volume (contracts)		Trading Value (¥mil.)		Position Balance (contracts)				
			Daily Average	Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D		
14		244	-	-	-	-	-	-	-	-	-
15		244	-	-	-	-	-	-	-	-	-
16		245	-	-	-	-	-	-	-	-	-
15. 12		21	-	-	-	-	-	-	-	-	-
16. 1		19	-	-	-	-	-	-	-	-	-
2		20	-	-	-	-	-	-	-	-	-
3		22	-	-	-	-	-	-	-	-	-
4		20	-	-	-	-	-	-	-	-	-
5		19	-	-	-	-	-	-	-	-	-
6		22	-	-	-	-	-	-	-	-	-
7		20	-	-	-	-	-	-	-	-	-
8		22	-	-	-	-	-	-	-	-	-
9		20	-	-	-	-	-	-	-	-	-
10		20	-	-	-	-	-	-	-	-	-
11		20	-	-	-	-	-	-	-	-	-
12		21	-	-	-	-	-	-	-	-	-

(i) TSE Banks Index Futures

Year Month	Trading Days	Trading Volume (contracts)		Trading Value (¥mil.)		Position Balance (contracts)				
			Daily Average		Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D
14	25	1,606,338	64,254	2,067,886	82,715	277,059	395,522	12/10	58,661	11/25
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
15. 12	21	1,077,492	51,309	1,514,610	72,124	220,725	292,062	12/7	192,375	12/11
16. 1	19	539,712	28,406	689,664	36,298	221,440	221,440	1/29	204,922	1/7
2	20	521,576	26,079	621,821	31,091	243,242	243,242	2/29	229,883	2/2
3	22	909,845	41,357	1,108,251	50,375	202,450	329,858	3/8	156,015	3/11
4	20	652,493	32,625	785,275	39,263	237,462	240,981	4/14	196,179	4/7
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

(j) TSE REIT Index Futures

Year Month	Trading Days	Trading Volume (contracts)		Trading Value (¥mil.)		Position Balance (contracts)				
			Daily Average		Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D
14	244	132,531	543	215,516	883	11,803	15,518	12/11	5,881	2/17
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
15. 12	21	27,527	1,311	47,583	2,265	11,093	14,294	12/10	10,972	12/15
16. 1	19	8,368	440	13,980	735	11,553	12,121	1/27	10,314	1/21
2	20	12,723	636	23,094	1,154	13,509	13,514	2/26	11,429	2/9
3	22	49,069	2,230	91,934	4,178	20,057	27,504	3/9	13,654	3/1
4	20	8,617	431	16,379	818	21,107	21,139	4/26	20,327	4/21
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

(k) DJIA Futures

Year Month	Trading Days	Trading Volume (contracts)		Trading Value (¥mil.)		Position Balance (contracts)				
			Daily Average		Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D
14	244	70,190	288	117,212	480	860	3,229	6/23	466	1/6
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
15. 12	21	4,102	195	7,179	341	297	662	12/1	272	12/28
16. 1	19	4,996	263	8,125	427	477	544	1/25	289	1/4
2	20	4,380	219	7,096	354	722	722	2/29	425	2/12
3	22	5,368	244	9,213	418	729	1,154	3/18	410	3/22
4	20	5,211	261	9,203	460	1,542	1,548	4/19	804	4/1
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

(l) India Nifty 50 Futures

Year Month	Trading Days	Trading Volume (contracts)		Trading Value (¥mil.)		Position Balance (contracts)				
			Daily Average		Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D
14	192	1,188	6	910	5	6	42	7/17	-	12/25
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
15. 12	21	94	4	73	3	15	20	12/18	-	12/9
16. 1	19	171	9	128	6	-	50	1/26	-	1/29
2	20	131	7	95	4	-	12	2/18	-	2/26
3	22	38	2	28	1	9	10	3/14	-	3/1
4	20	99	5	77	3	35	35	4/28	6	4/4
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	-	-	-	-	-	-	-	-	-

(m) TAIEX Futures

Year Month	Trading Days	Trading Volume (contracts)		Trading Value (¥mil.)		Position Balance (contracts)				
			Daily Average		Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D
14	244									
15	244									
16	112	204	2	183	1		52	8/12		
15. 12	21									
16. 1	19									
2	20									
3	22									
4	20									
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									

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

(n) FTSE China 50 Index Futures

Year Month	Trading Days	Trading Volume (contracts)		Trading Value (¥mil.)		Position Balance (contracts)				
			Daily Average		Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D
14	244									
15	244									
16	112									
15. 12	21									
16. 1	19									
2	20									
3	22									
4	20									
5	19									
6	22									
7	9									
8	22									
9	20									
10	20									
11	20									
12	21									

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 Month	Trading Days	Trading Volume (contracts)		Trading Value (¥mil.)		Position Balance (contracts)				
			Daily Average		Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D
14	244	206,536	846	45,351	186	7,458	11,201	11/4	398	2/19
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
15. 12	21	13,533	644	3,101	147	4,409	5,051	12/8	4,216	12/22
16. 1	19	18,229	959	5,303	279	2,229	4,765	1/4	2,184	1/28
2	20	13,739	687	4,727	236	5,716	5,723	2/26	1,947	2/10
3	22	9,652	439	2,630	119	1,564	6,507	3/2	1,515	3/30
4	20	10,016	501	2,762	138	2,308	2,374	4/27	715	4/13
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

(p) Nikkei 225 Dividend Index Futures

Year Month	Trading Days	Trading Volume (contracts)		Trading Value (¥mil.)		Position Balance (contracts)				
			Daily Average		Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D
14	244	7,840	32	1,927	7	53,431	112,801	1/6	53,421	9/18
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
15. 12	21					6,570	6,570	12/1	6,570	12/1
16. 1	19					6,570	6,570	1/4	6,570	1/4
2	20	70	4	23	1	6,515	6,570	2/1	6,515	2/4
3	22					6,515	6,515	3/1	6,515	3/1
4	20					3,515	6,515	4/1	3,515	4/4
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

(q) TOPIX Dividend Index Futures

Year Month	Trading Days	Trading Volume (contracts)		Trading Value (¥mil.)		Position Balance (contracts)				
			Daily Average		Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D
14	244	-	-	-	-	-	-	-	-	-
15	244	-	-	-	-	-	-	-	-	-
16	245	-	-	-	-	-	-	-	-	-
15. 12	21	-	-	-	-	-	-	-	-	-
16. 1	19	-	-	-	-	-	-	-	-	-
2	20	-	-	-	-	-	-	-	-	-
3	22	-	-	-	-	-	-	-	-	-
4	20	-	-	-	-	-	-	-	-	-
5	19	-	-	-	-	-	-	-	-	-
6	22	-	-	-	-	-	-	-	-	-
7	20	-	-	-	-	-	-	-	-	-
8	22	-	-	-	-	-	-	-	-	-
9	20	-	-	-	-	-	-	-	-	-
10	20	-	-	-	-	-	-	-	-	-
11	20	-	-	-	-	-	-	-	-	-
12	21	-	-	-	-	-	-	-	-	-

(r) TOPIX Core30 Dividend Index Futures

Year Month	Trading Days	Trading Volume (contracts)		Trading Value (¥mil.)		Position Balance (contracts)				
			Daily Average		Daily Average	As of end of Year/Month	Largest	M/D	Smallest	M/D
14	244	-	-	-	-	-	-	-	-	-
15	244	-	-	-	-	-	-	-	-	-
16	245	-	-	-	-	-	-	-	-	-
15. 12	21	-	-	-	-	-	-	-	-	-
16. 1	19	-	-	-	-	-	-	-	-	-
2	20	-	-	-	-	-	-	-	-	-
3	22	-	-	-	-	-	-	-	-	-
4	20	-	-	-	-	-	-	-	-	-
5	19	-	-	-	-	-	-	-	-	-
6	22	-	-	-	-	-	-	-	-	-
7	20	-	-	-	-	-	-	-	-	-
8	22	-	-	-	-	-	-	-	-	-
9	20	-	-	-	-	-	-	-	-	-
10	20	-	-	-	-	-	-	-	-	-
11	20	-	-	-	-	-	-	-	-	-
12	21	-	-	-	-	-	-	-	-	-

(5) Index Option Contracts

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

(a) Put Option

Year	Trading Month	Trading Days	Trading (contracts)	Trading Value (¥mil.)		Optoin Exercise (Volume: contracts)	Position Balance (contracts)				
				Daily Average	As of end of Year/Month		Largest	M/D	Smallest	M/D	
14	244	21,483,878	2,950,446	12,092	505,298	1,271,671	1,983,765	12/11	1,126,161	12/12	
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	
15.12	21	1,622,284	265,325	12,634	99,316	962,305	1,505,731	12/10	829,257	12/11	
16.1	19	1,904,040	642,601	33,821	79,302	1,090,481	1,091,031	1/29	885,100	1/8	
2	20	1,844,746	580,350	29,017	127,615	1,149,131	1,160,463	2/9	1,017,032	2/12	
3	22	1,371,496	269,745	12,261	76,246	1,080,134	1,230,955	3/10	989,559	3/11	
4	20	1,502,300	346,615	17,330	55,696	1,158,500	1,158,500	4/28	1,034,989	4/8	
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	

(b) Call Option

Year	Trading Month	Trading Days	Trading (contracts)	Trading Value (¥mil.)		Optoin Exercise (Volume: contracts)	Position Balance (contracts)				
				Daily Average	As of end of Year/Month		Largest	M/D	Smallest	M/D	
14	244	22,474,405	4,162,515	17,059	1,165,203	1,158,898	1,978,749	3/13	1,066,059	12/12	
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	
15.12	21	1,535,132	209,938	9,997	251,616	817,504	1,223,739	12/10	681,910	12/11	
16.1	19	1,795,813	415,715	21,879	1,061	994,088	995,430	1/29	701,060	1/8	
2	20	1,562,229	351,715	17,585	130	1,009,986	1,087,681	2/10	855,715	2/12	
3	22	1,282,778	247,694	11,258	32,585	932,865	1,082,407	3/10	836,514	3/11	
4	20	1,561,954	377,304	18,865	6,499	1,029,538	1,029,538	4/28	839,631	4/8	
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	

Nikkei 225 Option Contracts(Monthly Options)

(a)-1 Put Option

Year	Trading Month	Trading Days	Trading (contracts)	Trading Value (¥mil.)		Optoin Exercise (Volume: contracts)	Position Balance (contracts)				
				Daily Average	As of end of Year/Month		Largest	M/D	Smallest	M/D	
14	244	21,483,878	2,950,446	12,092	505,298	1,271,671	1,983,765	12/11	1,126,161	12/12	
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	
15.12	21	1,622,284	265,325	12,634	99,316	962,305	1,505,731	12/10	829,257	12/11	
16.1	19	1,904,040	642,601	33,821	79,302	1,090,481	1,091,031	1/29	885,100	1/8	
2	20	1,844,746	580,350	29,017	127,615	1,149,131	1,160,463	2/9	1,017,032	2/12	
3	22	1,371,496	269,745	12,261	76,246	1,080,134	1,230,955	3/10	989,559	3/11	
4	20	1,502,300	346,615	17,330	55,696	1,158,500	1,158,500	4/28	1,034,989	4/8	
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	

(b)-1 Call Option

Year	Trading Month	Trading Days	Trading (contracts)	Trading Value (¥mil.)		Optoin Exercise (Volume: contracts)	Position Balance (contracts)				
				Daily Average	As of end of Year/Month		Largest	M/D	Smallest	M/D	
14	244	22,474,405	4,162,515	17,059	1,165,203	1,158,898	1,978,749	3/13	1,066,059	12/12	
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	
15.12	21	1,535,132	209,938	9,997	251,616	817,504	1,223,739	12/10	681,910	12/11	
16.1	19	1,795,813	415,715	21,879	1,061	994,088	995,430	1/29	701,060	1/8	
2	20	1,562,229	351,715	17,585	130	1,009,986	1,087,681	2/10	855,715	2/12	
3	22	1,282,778	247,694	11,258	32,585	932,865	1,082,407	3/10	836,514	3/11	
4	20	1,561,954	377,304	18,865	6,499	1,029,538	1,029,538	4/28	839,631	4/8	
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	

Nikkei 225 Options Contracts(Weekly Options)

(a)-2 Put Option

Year	Trading Days	Trading (contracts)	Trading Value (¥mil.)		Optoin Exercise (Volume: contracts)	Position Balance (contracts)					
			Daily Average	As of end of Year/Month		Largest	M/D	Smallest	M/D		
14	244										
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	4,243	4,243	12/30	1	6/30	
15. 12	21	8,234	348	16	484	1,133	1,916	12/17	12	12/4	
16. 1	19	6,670	573	30	469	55	2,276	1/14	55	1/29	
2	20	3,547	199	9	123	197	794	2/19	5	2/5	
3	22	7,268	345	15	131	1,003	1,702	3/18	43	3/4	
4	20	10,114	509	25	446	1,852	2,664	4/22	51	4/4	
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	

(b)-2 Call Option

Year	Trading Days	Trading (contracts)	Trading Value (¥mil.)		Optoin Exercise (Volume: contracts)	Position Balance (contracts)				
			Daily Average	As of end of Year/Month		Largest	M/D	Smallest	M/D	
14	244									
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	1,525	7,836	6/16	7	2/5
15. 12	21	8,636	387	18	641	478	2,309	12/3	139	12/25
16. 1	19	9,600	531	27	1,008	70	2,365	1/14	27	1/4
2	20	4,418	173	8	95	189	853	2/19	7	2/5
3	22	6,160	271	12	168	805	1,053	3/18	9	3/4
4	20	12,022	960	48	1,484	1,519	2,269	4/21	195	4/4
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

TOPIX Option Contracts

(c)Put Option

Year	Trading Days	Trading (contracts)	Trading Value (¥mil.)		Optoin Exercise (Volume: contracts)	Position Balance (contracts)				
			Daily Average	As of end of Year/Month		Largest	M/D	Smallest	M/D	
14	244	117,319	26,605	109	24,894	17,981	41,179	11/13	17,499	12/12
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
15. 12	21	2,657	647	30	2,210	10,596	14,941	12/10	10,524	12/11
16. 1	19	473	175	9	160	10,505	10,596	1/4	10,495	1/8
2	20	1,710	713	35	80	11,916	11,916	2/29	10,492	2/3
3	22	6,161	2,912	132	3,613	11,471	17,506	3/10	11,212	3/11
4	20	420	32	1	280	11,519	11,587	4/7	11,268	4/27
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

(d)Call Option

Year	Trading Days	Trading (contracts)	Trading Value (¥mil.)		Optoin Exercise (Volume: contracts)	Position Balance (contracts)				
			Daily Average	As of end of Year/Month		Largest	M/D	Smallest	M/D	
14	244	202,994	40,113	164	44,368	29,824	56,053	11/13	16,272	6/13
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
15. 12	21	1,283	465	22	1,750	8,549	18,632	12/1	7,361	12/11
16. 1	19	1,388	242	12	0	6,965	8,807	1/6	6,311	1/8
2	20	1,668	494	24	0	7,457	7,457	2/26	6,381	2/12
3	22	4,925	2,520	114	620	6,428	10,925	3/10	5,283	3/11
4	20	2,773	562	28	10	7,945	7,945	4/28	5,880	4/8
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

JPX-Nikkei Index 400 Option Contracts

(e) Put Option

Year	Trading Days	Trading (contracts)	Trading Value (¥mil.)		Optoin Exercise (Volume: contracts)	Position Balance (contracts)				
			Daily Average			As of end of Year/Month	Largest	M/D	Smallest	M/D
14	244									
15	244									
16	112	240	44	0	0	0	50	7/20	0	7/19
15. 12	21									
16. 1	19									
2	20									
3	22									
4	20									
5	19									
6	22									
7	9	100	25	2	-	-	50	7/20	0	7/21
8	22	100	17	0	0	0	50	8/5	0	8/8
9	20	-	-	-	-	-	-	-	-	-
10	20	20	0	0	0	20	20	10/31	-	-
11	20	20	0	0	0	0	20	11/1	0	11/2
12	21	-	-	-	-	-	-	-	-	-

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

(f) Call Option

Year	Trading Days	Trading (contracts)	Trading Value (¥mil.)		Optoin Exercise (Volume: contracts)	Position Balance (contracts)				
			Daily Average			As of end of Year/Month	Largest	M/D	Smallest	M/D
14	244									
15	244									
16	112	240	44	0	0	0	50	7/20	0	7/19
15. 12	21									
16. 1	19									
2	20									
3	22									
4	20									
5	19									
6	22									
7	9	100	19	2	-	-	50	7/20	0	7/21
8	22	100	23	1	0	0	50	8/5	0	8/8
9	20	-	-	-	-	-	-	-	-	-
10	20	20	0	0	0	20	20	10/31	-	-
11	20	20	0	0	0	0	20	11/1	0	11/2
12	21	-	-	-	-	-	-	-	-	-

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.)
14	244	37,291
15	245	50,981
16	245	41,131
15. 12	21	56,023
16. 1	19	79,635
2	20	80,743
3	22	44,563
4	20	49,224
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