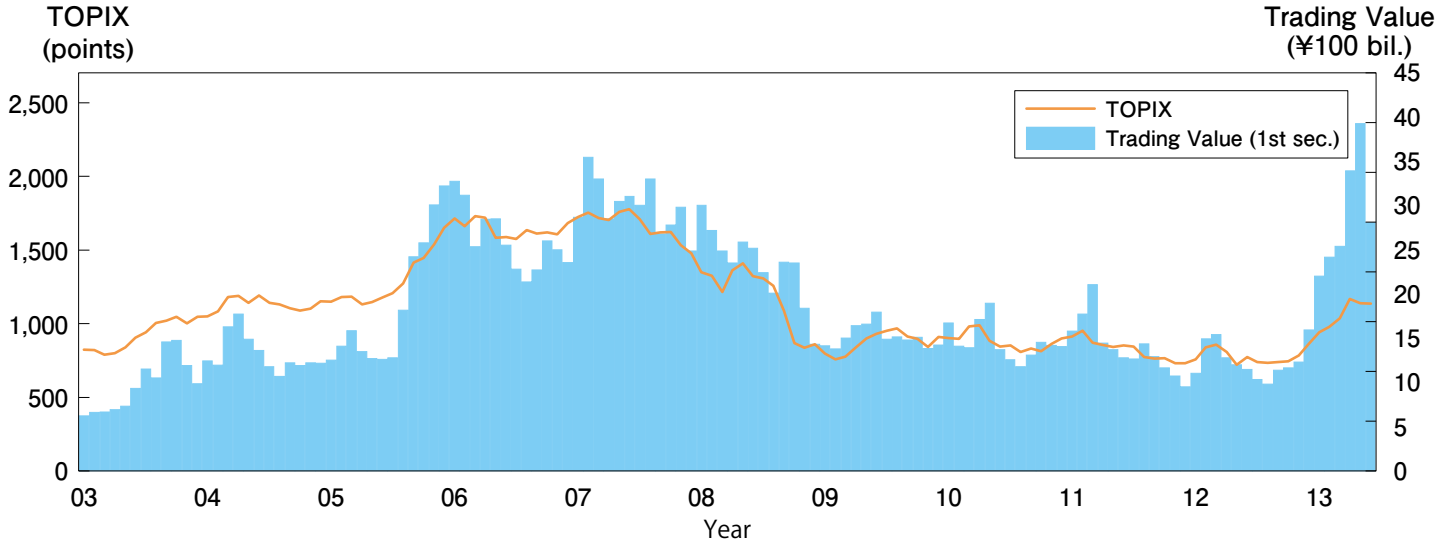
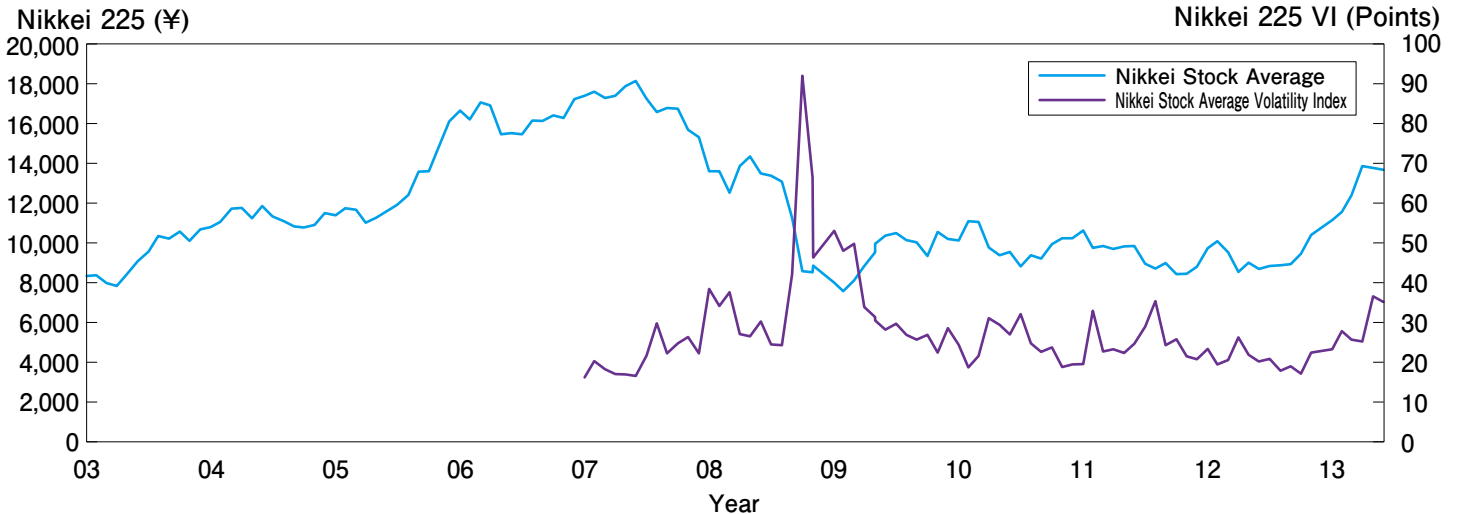


Price Movement

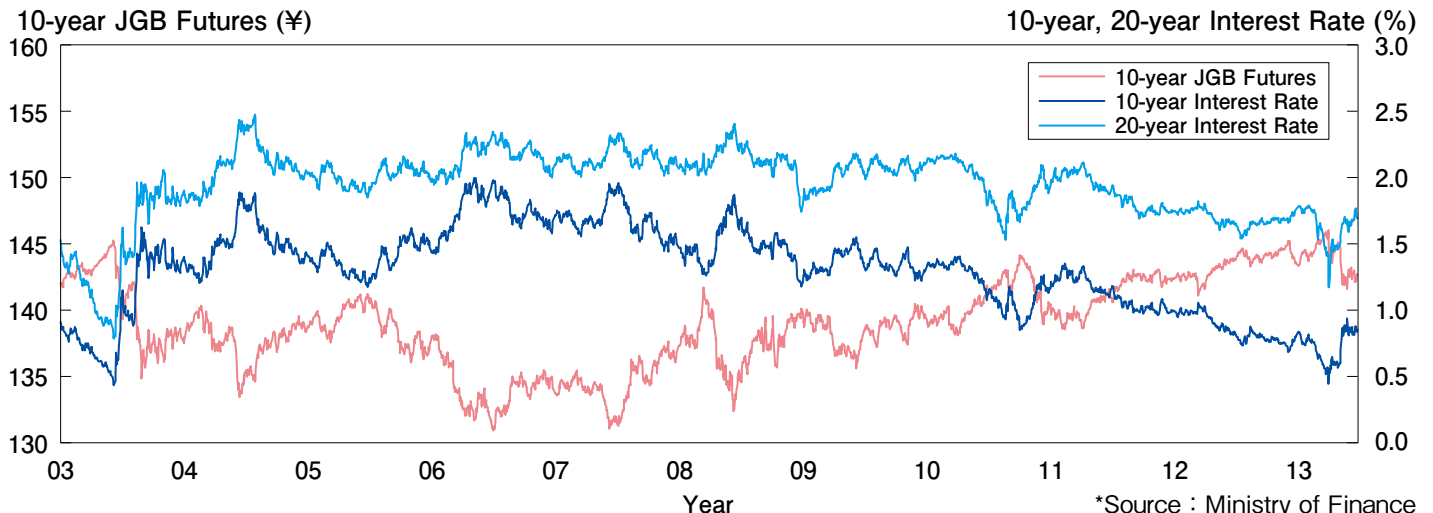
TOPIX and Trading Value of TSE 1st Section (Daily Average)



Nikkei Stock Average and Nikkei Stock Average Volatility Index



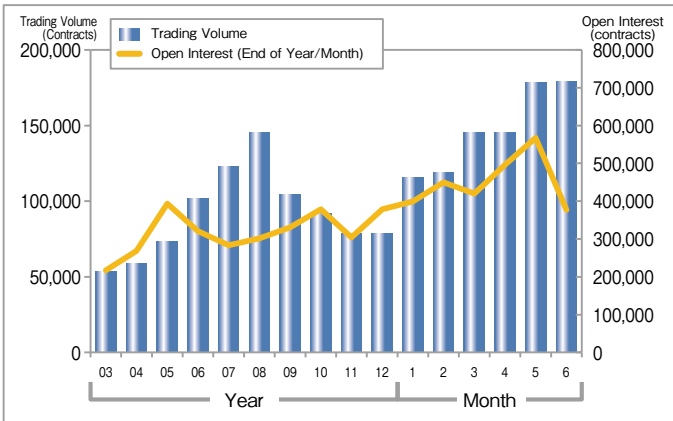
10-year JGB Futures and 10-year JGB Yield



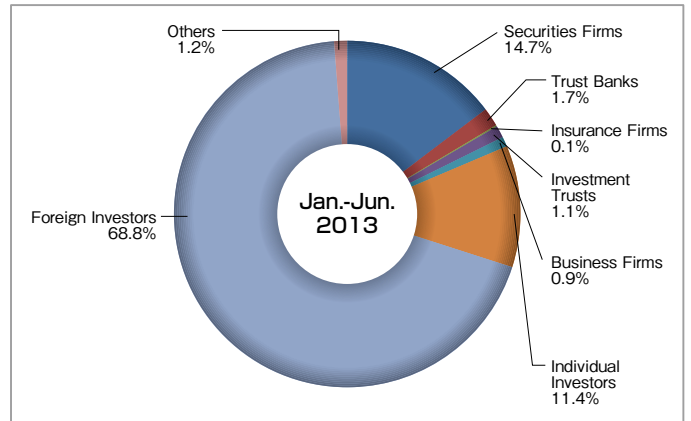
*Source : Ministry of Finance

Index Futures

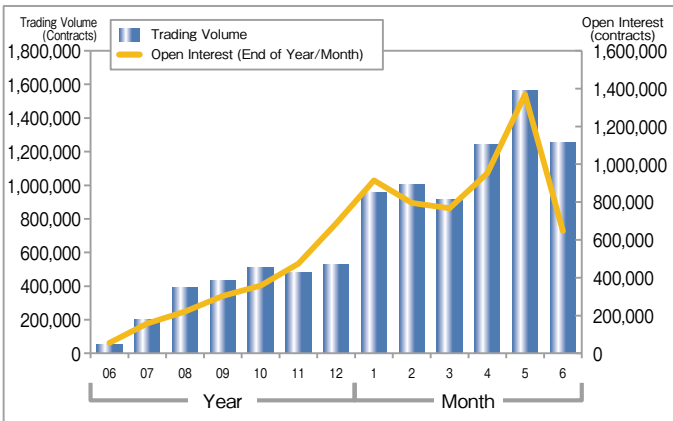
Nikkei 225 Futures ADV·Open Interest



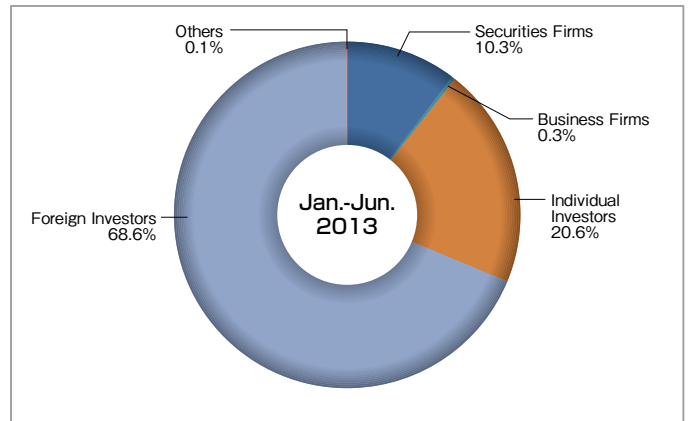
Trading Volume by Trade Type of Investors (Nikkei 225 Futures)



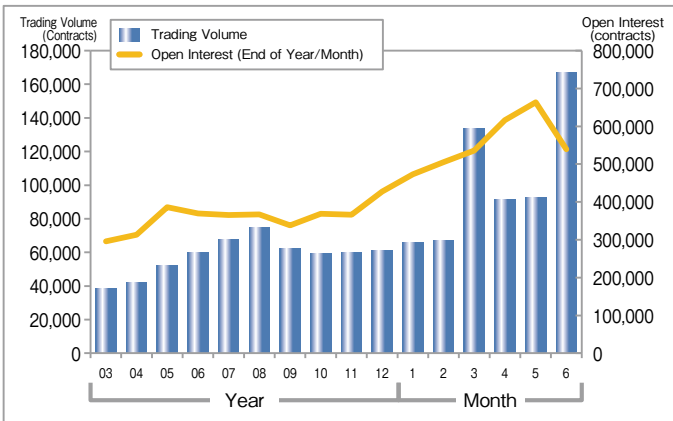
Nikkei 225 mini ADV·Open Interest



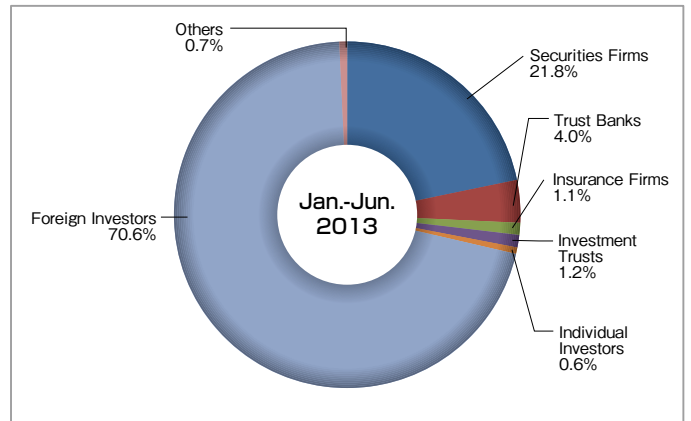
Trading Volume by Trade Type of Investors (Nikkei 225 mini)



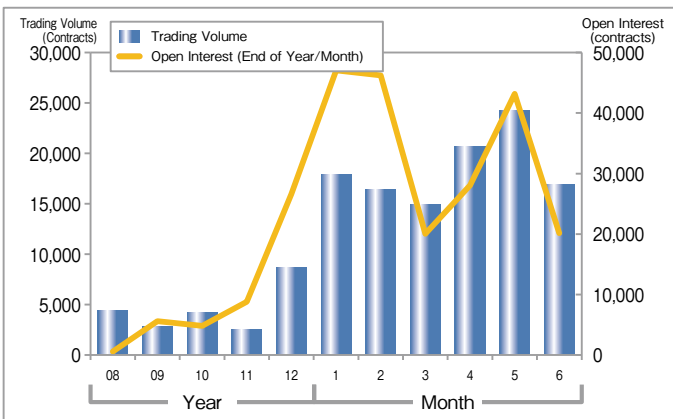
TOPIX Futures ADV·Open Interest



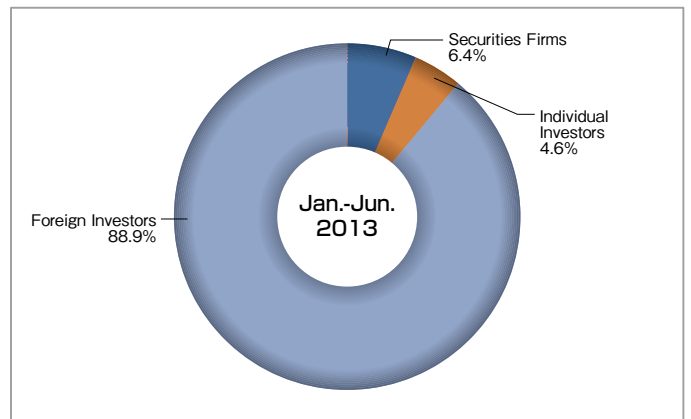
Trading Volume by Trade Type of Investors (TOPIX Futures)



mini-TOPIX Futures ADV·Open Interest

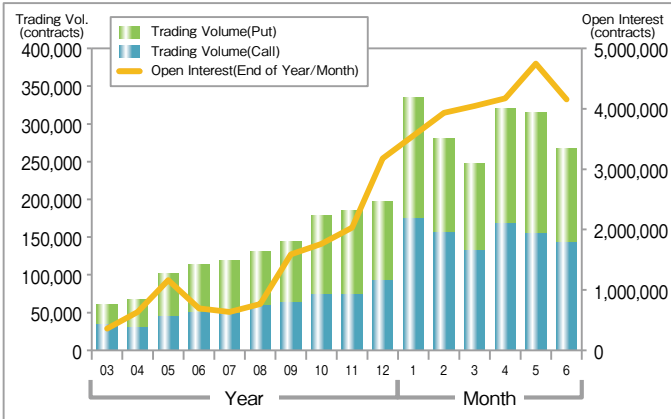


Trading Volume by Trade Type of Investors (mini TOPIX Futures)

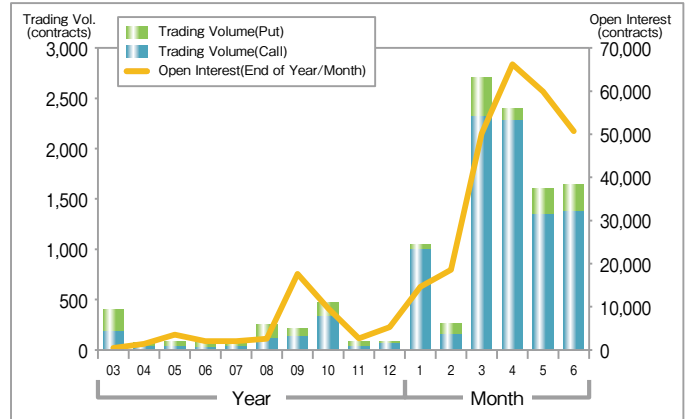


Index Options

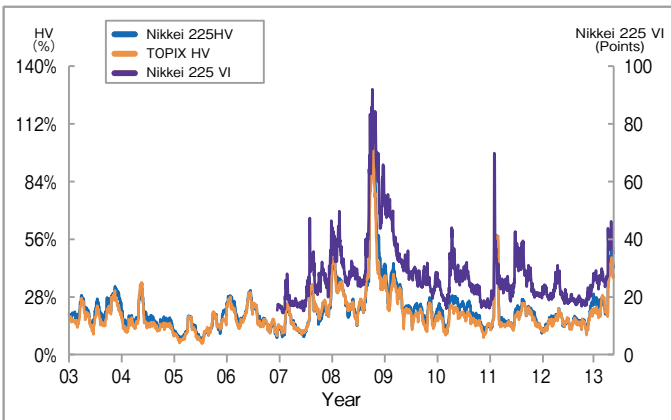
Nikkei 225 Options ADV·Open Interest



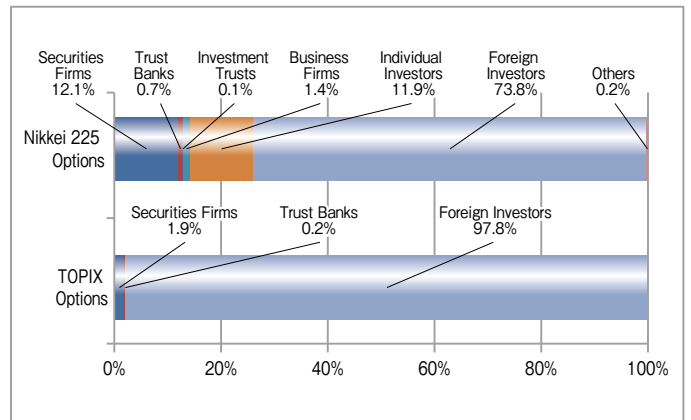
TOPIX Options ADV·Open Interest



HV of TOPIX and Nikkei 225 and Nikkei 225 VI

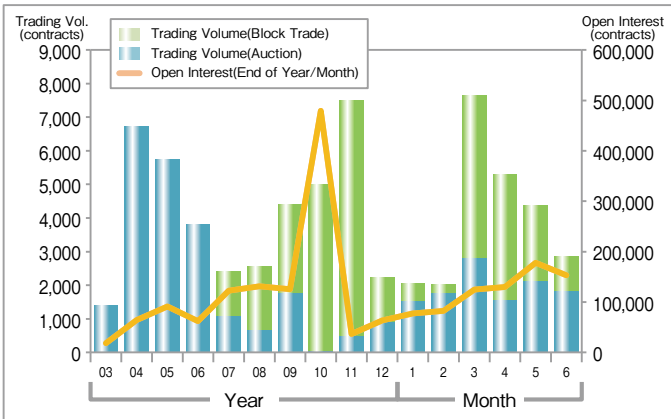


Trading Volume by Trade Type of Investors

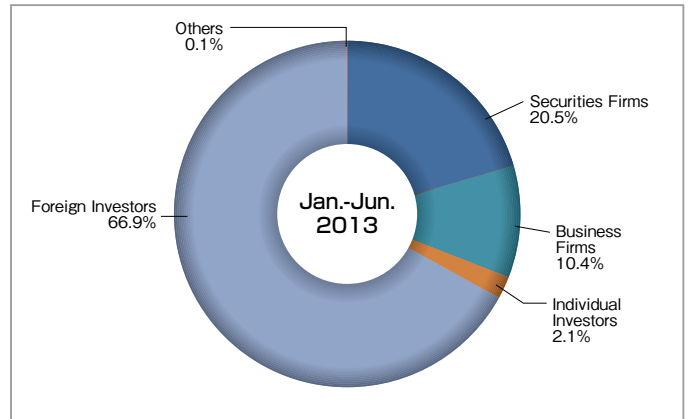


Single Stock Options

Single Stock Options ADV·Open Interest



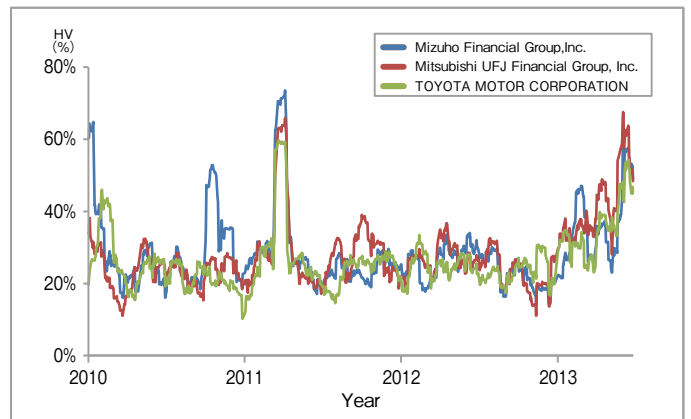
Trading Volume by Trade Type of Investors (Single Stock Options)



Trading Volume by Underlying Securities (Jan.~Jun.2013)

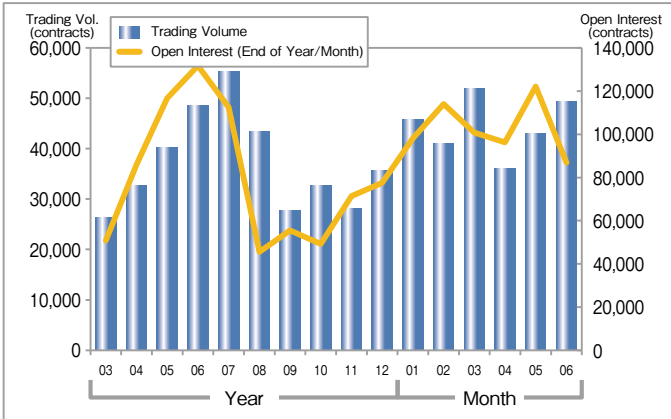
Ranking	Code	Issues	Trading Volume	Share
1	8411	Mizuho Financial Group, Inc.	149,025	30.9%
2	8306	Mitsubishi UFJ Financial Group, Inc.	37,495	7.8%
3	7203	TOYOTA MOTOR CORPORATION	25,906	5.4%
4	8591	ORIX CORPORATION	22,300	4.6%
5	6758	SONY CORPORATION	18,995	3.9%
6	9437	NTT DoCoMo, Inc.	15,355	3.2%
7	7267	HONDA MOTOR CO., LTD.	14,075	2.9%
8	9432	NIPPON TELEGRAPH AND TELEPHONE CORPORATION	13,804	2.9%
9	8316	Sumitomo Mitsui Financial Group, Inc.	13,193	2.7%
10	2914	JAPAN TOBACCO INC.	11,556	2.4%

HV (Top 3 Trading Volume by Underlying securities)

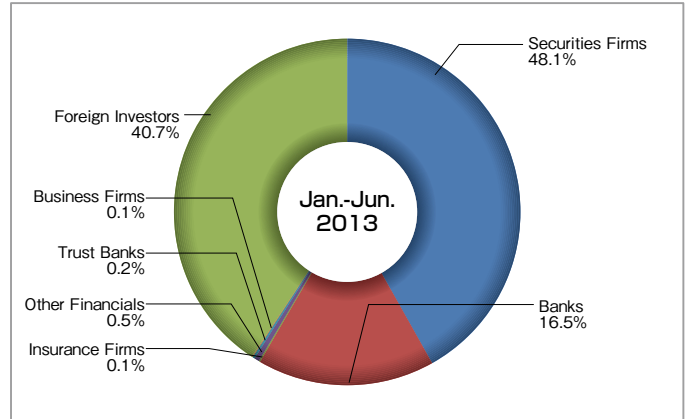


JGB Futures

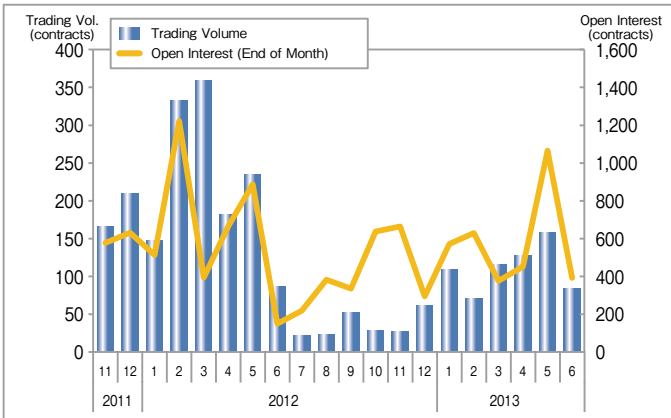
10-year JGB Futures(ADV)·Open Interest



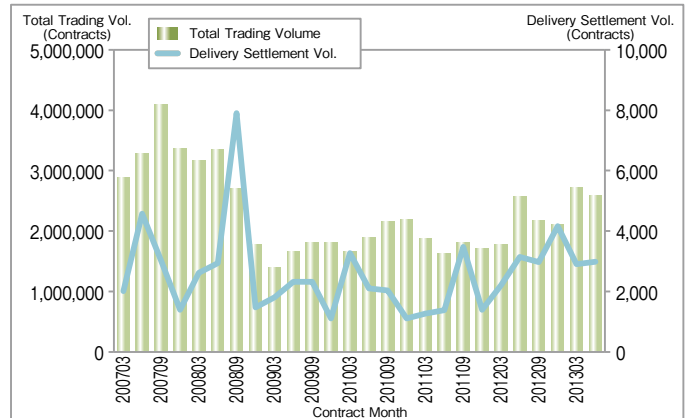
Trading Volume by Trade Type of Investors(10-year JGB Futures)



mini-10-year JGB Futures(ADV)·Open Interest

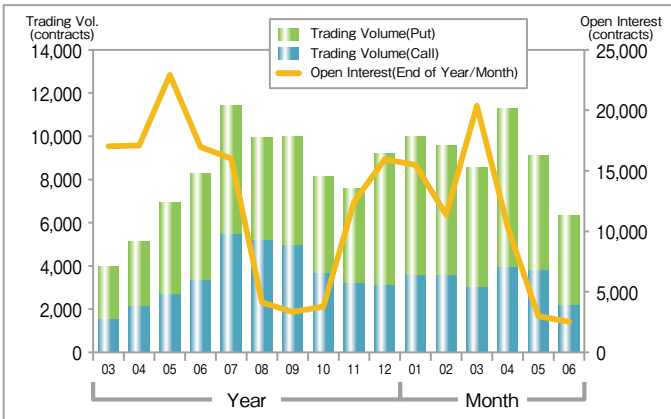


Trading Volume of Each 10-year JGB Futures contracts months·Delivery Settlement Volume

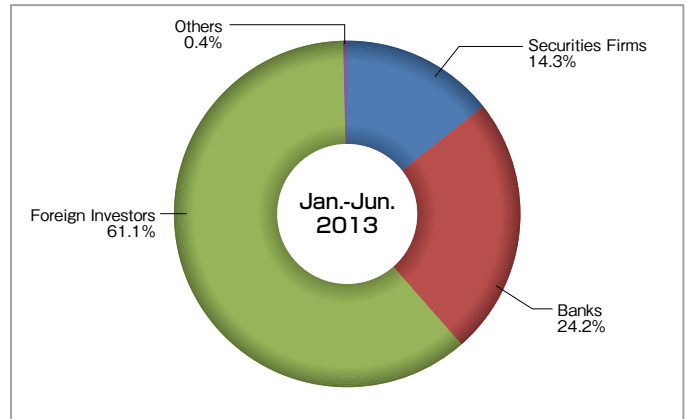


JGB Options

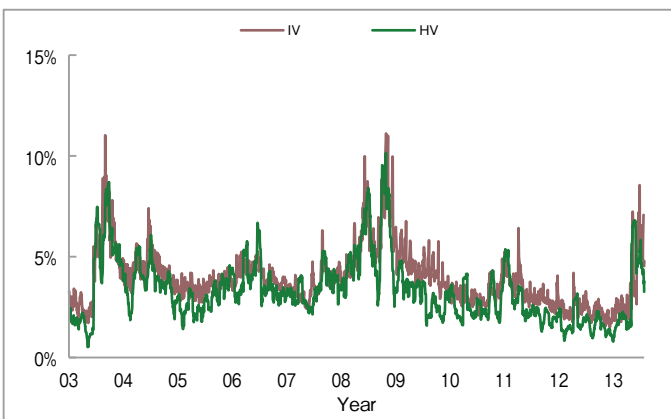
Options on JGB Futures ADV·Open Interest



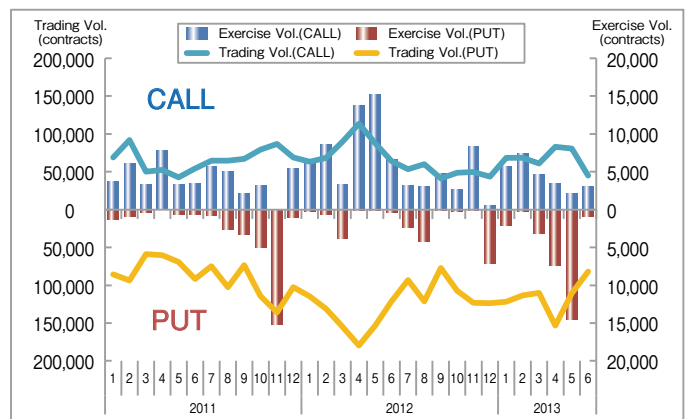
Trading Volume by Trade Type of Investors(Options on JGB Futures)



HV·IV



Monthly Trading Volume and Exercise Volume



Contract Specifications

Products	Trading Hours		Tick Size (point/¥)		Unit	No. of Contract Months	Margin per Unit (¥) (As of the end of Jun. 2013)	Vendor Codes		
	Auction	Block Trade	Auction	Block Trade				Bloomberg	Reuters	QUICK
Nikkei 225 Futures	9:00~15:15	8:20~16:00	10	1	* 1,000	13	¥870,000	NKA<INDEX>	0#JNI:	101.555
Nikkei 225 mini	16:30~3:00	16:30~3:00	5	1	* 100	5	¥87,000	NOA<INDEX>	0#JNM:	111.555
TOPIX Futures			0.5	0.1	* 10,000	5	¥555,000	TPA<INDEX>	0#JTI:	151.555
mini-TOPIX Futures			0.25	0.05	* 1,000	3	¥55,500	TMIA<INDEX>	0#JTM:	159.555
TOPIX Core30 Futures			0.5	0.1	* 1,000	3	¥31,500	TPCA<INDEX>	0#JTC:	171.555
TSE REIT Index Futures	9:00~11:35	8:20~16:00	0.5	0.1	* 1,000	3	¥83,000	TREA<INDEX>	0#JRT:	155.555
TOPIX Banks Index Futures	11:45~15:15	16:20~23:30	0.1	0.1	* 10,000	3	¥109,000	TZA<INDEX>	0#JBK:	348.555
Nikkei 225 Dividend Index Futures	16:30~23:30		0.1	0.1	* 1,000	8(*1)	¥8,000	NKYDIV<INDEX>	0#JND:	112.555
TOPIX Dividend Index Futures			0.01	0.01	* 10,000	8(*1)	¥5,000	TPXDIV<INDEX>	0#JTD:	178.555
TOPIX Core30 Dividend Index Futures			0.01	0.01	* 10,000	8(*1)	¥3,500	TPXC30D<INDEX>	0#JRD:	179.555
Nikkei 225 VI Futures	9:00~15:15	8:20~16:00	0.05	0.01	* 10,000	8	¥104,000	JVIA<INDEX>	0#JNV:	145.555
OSE DJIA Futures	9:00~15:15	8:20~16:00	1	1	* 100	4	¥38,100	ODAA<INDEX>	0#JDI:	144.555
RN Prime Index Futures	16:30~3:00	16:30~3:00	0.5	0.1	* 10,000	5	¥545,000	AZA<INDEX>	0#JRN:	140.555
10-year JGB Futures	8:45~11:02	8:20~15:15	0.01	0.01	* 1,000,000	3	¥1,020,000	JBA<CMDTY>	0#JGB:	601.555
mini-10-year JGB Futures	12:30~15:02	15:25~23:30	0.005	0.005	* 100,000	3	¥102,000	MJBA<CMDTY>	0#JGM:	611.555
5-year JGB Futures	15:30~23:30		0.01	0.01	* 1,000,000	3	¥300,000	JJA<CMDTY>	0#JMB:	604.555

(*1) 9 contract months between Jan. to Mar.

Products	Trading Hours		Tick Size (point/¥)		Unit	No. of Contract Months	Minimum No. of Exercise Prices	Vendor Codes		
	Auction	Block Trade	Auction	Block Trade				Bloomberg	Reuters	QUICK
Nikkei 225 Options	9:00~15:15 16:30~3:00	8:20~16:00 16:30~3:00	determined by option price 1 (¥50 or less) 5 (over ¥50 to ¥1,000) 10 (more than ¥1,000)		* 1,000	19	33 (ATM±16)	NKY<index>OMON	0#JNI*.OS	OP2@
TOPIX Options	9:00~11:30 11:45~15:10 16:30~23:25	8:20~16:00 16:20~23:30	0.5 (*1)	0.1	* 10,000	8	13 (ATM±6)	TPX<index>OMON	0#JTI*.T	OPT@
Single Stock Options	9:00~11:30 12:30~15:10	8:20~16:00	determined by option price		*minimum trading unit of underlying	4	5 (ATM±2)	(security code) <EQUITY>OMON	0#OPT*.T	KO@16
Options on JGB Futures	8:45~11:00 12:30~15:00 15:30~23:25	8:20~15:15 15:25~23:30	0.01	0.01	* 1,000,000	3~4	21 (ATM±10)	JBA<CMDTY>OMON	0#JGB+	GB@

(*1) 0.1 when option's price is under 20 points

Trading Fees (as of July 16, 2013)

Products	Exchange Trading Fees (Rate)			(Reference) Clearing Fees of JSCC	
	Regular Trade	SQ Settlement	Physical delivery	Regular Trade	SQ Settlement
Nikkei 225 Futures	Fee rate calculated by the table below using monthly average trading volume of 3 months from 4 months prior until 2 months prior (Customer) (Prop) 0 - 9,999 : ¥110 ¥ 70 10,000 - 49,999 : ¥ 70 ¥ 35 50,000 - 99,999 : ¥ 40 ¥ 20 100,000 - 149,999 : ¥ 25 ¥ 15 150,000 - : ¥ 15 ¥ 10			Regular Trade	¥20 per contract
Nikkei 225 mini	Fee rate calculated by the table below using monthly average trading volume of 3 months from 4 months prior until 2 months prior (Customer) (Prop) 0 - 99,999 : ¥11 ¥ 7 100,000 - 499,999 : ¥ 8 ¥ 6 500,000 - 999,999 : ¥ 6 ¥ 4 1,000,000 - : ¥ 4 ¥ 3			Regular Trade	¥2 per contract
TOPIX Futures TOPIX Banks Index Futures	based on monthly volume threshold (per contract) 0 - 100,000 : ¥ 55 100,001 - 300,000 : ¥ 35 300,001 - : ¥ 20			Regular Trade	¥20 per contract
mini-TOPIX Futures TOPIX Core30 Futures TSE REIT Index Futures	¥7 per contract			SQ Settlement	¥57 per contract
Nikkei 225 Dividend Index Futures TOPIX Dividend Index Futures TOPIX Core30 Dividend Index Futures	¥7 per contract (discounted fee : Originally ¥40)			Regular Trade	¥2 per contract
Nikkei 225 VI Futures	¥80 per contract			SQ Settlement	¥6 per contract
OSE DJIA Futures	¥40 per contract			Regular Trade	¥10 per contract
RN Prime Index Futures	¥29 per contract			SQ Settlement	¥30 per contract
10-year JGB Futures 5-year JGB Futures	¥95 per contract			Regular Trade	¥20 per contract
	Trade by Exercise of Options on JGB Futures	¥82 per contract		SQ Settlement	¥100 per contract
	Physical delivery	¥10 per contract		Regular Trade	¥5 per contract
mini-10-year JGB Futures	¥20 per contract			Final settlement	¥15 per contract
Nikkei 225 Options	Fee rate calculated by the table below using monthly average trading value of 3 months from 4 months prior until 2 months prior 0 - less than ¥ 10 bil. : 5.0 bp ¥ 10 bil. - less than ¥ 25 bil. : 3.5 bp ¥ 25 bil. - less than ¥ 35 bil. : 2.5 bp ¥ 35 bil. - : 1.5 bp			Regular Trade (*1)	0.5 bp per Trading Value
TOPIX Options	¥40 per contract			Exercise (*1)	5.5 bp per amount to transfer by exercise
Single Stock Options	¥10 per contract			Regular Trade	¥10 per contract
Options on JGB Futures	¥40 per contract			Exercise(*2)	¥10 per contract
				Regular Trade	¥10 per contract
				Exercise	¥10 per Trading Volume of JGB Futures by Exercise

(*1) The maximum fee is JPY 350 per trading unit. The maximum clearing fees are JPY 35 (Regular Trade) per trading unit and JPY 385 (Exercise) per trading unit.

(*2) Clearing fees for cash trading (trading value of cash trading by exercise × 0.000004) will be required additionally.

(Note) Give-up fees (JPY 5 per contract) will be required for Clearing Broker.(JPY 0.5 for mini-10-year JGB Futures, mini TOPIX Futures, TOPIX Core30 Futures, TSE REIT Index Futures, Dividend Index Futures)

(Note) TSE has set the transfer fee to JPY 5 per contract for the position transfers of 10-year JGB Futures and TOPIX Futures trading from NYSE Liffe to TSE.

Trading Data (Jan.-Jun. 2013)

		Products	Trading Volume	Change	Trading Value	Exercise Volume	Open Interest
Equity	Futures	Nikkei 225 Futures	17,742,655	+76.1%	2,262,491	—	377,346
		Nikkei 225 mini	139,487,331	+114.4%	1,786,622	—	645,547
		TOPIX Futures	12,403,983	+61.4%	1,316,033	—	539,233
		mini-TOPIX Futures	2,232,662	+128.0%	23,753	—	20,159
		TOPIX Core30 Futures	6,732	+56.2%	39	—	615
		TSE REIT Index Futures	43,104	+55.7%	593	—	4,582
		TOPIX Banks Index Futures	6,893	+96.9%	116	—	2,051
		Nikkei 225 Dividend Index Futures	107,169	+1175.8%	253	—	114,866
		Nikkei 225 VI Futures	7,941	+85.9%	20	—	416
		OSE DJIA Futures	4,823	-41.5%	68	—	72
	Options	Nikkei 225 Options	35,348,542	+47.2%	62,396	1,563,554	4,156,361
		TOPIX Options	195,749	+2351.5%	718	25,527	50,733
		Single Stock Options	482,122	+118.8%	43	85,274	152,733
Bond	Futures	5-year JGB Futures	0	—	0	—	0
		10-year JGB Futures	5,337,011	+18.0%	7,680,961	—	86,899
		mini-10-year JGB Futures	13,449	-51.5%	1,937	—	392
	Options	Options on JGB Futures	1,097,313	-18.2%	2,136	54,895	2,523

(Contracts, ¥100million)

Trading Records

Nikkei 225 Futures

	2013 (Jan.-Jun.)		Historical	
	(Contracts, ¥)	(Date)	(Contracts, ¥)	(Date)
Highest Daily Trading Volume	448,005	(13/05/23)	739,909	(99/12/07)
Lowest Daily Trading Volume	63,657	(13/05/01)	0	(94/01/31)
Highest Open Interest	653,496	(13/06/14)	684,617	(08/03/14)
Lowest Open Interest	349,620	(13/06/18)	10,450	(88/09/09)
Highest Price	16,000	(13/05/23)	39,820	(89/12/27)
Lowest Price	10,350	(13/01/04)	6,830	(08/10/28)

TOPIX Futures

	2013 (Jan.-Jun.)		Historical	
	(Contracts, Points)	(Date)	(Contracts, Points)	(Date)
Highest Daily Trading Volume	747,937	(13/06/11)	747,937	(13/06/11)
Lowest Daily Trading Volume	45,243	(13/01/21)	0	(94/01/31)
Highest Open Interest	705,332	(13/06/12)	705,332	(13/06/12)
Lowest Open Interest	419,995	(13/01/07)	11,183	(88/12/08)
Highest Price	1,301.5	(13/05/23)	2,956.0	(89/12/18)
Lowest Price	856.5	(13/01/04)	687.0	(09/03/13)

10-year JGB Futures

	2013 (Jan.-Jun.)		Historical	
	(Contracts, ¥)	(Date)	(Contracts, ¥)	(Date)
Highest Daily Trading Volume	147,966	(13/06/07)	211,110	(07/06/07)
Lowest Daily Trading Volume	16,894	(13/05/09)	510	(85/10/28)
Highest Open Interest	125,183	(13/05/24)	310,415	(00/02/08)
Lowest Open Interest	76,236	(13/06/18)	14,585	(85/12/12)
Highest Price	146.44	(13/04/05)	146.44	(13/04/05)
Lowest Price	140.70	(13/05/23)	87.08	(90/09/27)

*Figures refer only to days when trading volume is not 0.

Contact

- Tdex Square : http://www.tse.or.jp/english/rules/derivatives/tdex_sq/index.html
- Trading Calendar : <http://www.tse.or.jp/english/rules/derivatives/calendar/index.html>
- Daily Report : <http://www.tse.or.jp/english/market/data/daily/>
- Daily Information for Option Contracts : <http://www.tse.or.jp/english/market/eqderiv/option/e-stprice.html>

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