

## Tokyo Stock Exchange

## Trading Overview and Preliminary Figures for October 2012

This report contains trading conditions of the Tokyo Stock Exchange for October 2012.

## 1. Highlights

## (1) Equity Market

## [Equities]

– Despite bearish conditions early on due to concerns over the global economic slowdown, a temporary lull in yen strength and expectations for monetary easing drove a recovery, pushing TOPIX higher for the second consecutive month. Average daily trading value also rose slightly from the previous month.

## [ETF/ETN]

– Gains in the TSE REIT Index responded with gains to further monetary easing by the BOJ, leading to buying of REIT-ETF (1343) and Listed J-REIT (1345), ETFs that invest in J-REITs.

## [REIT]

– The TSE REIT Index gained 3%, temporarily reaching a 17-month high, on the back of the continued expansion of monetary easing by the BOJ and an improvement in office vacancy rates.

## (2) Derivatives Market

## [JGB Futures]

– Monthly trading volume for 10yr JGB futures was 629,514 contracts (Daily average: 28,614 contracts), up 31% year-on-year.

– Monthly trading volume during the evening session for 10yr JGB futures was 72,348 contracts (Daily average: 3,289 contracts), up 70% year-on-year.

## [Index Futures]

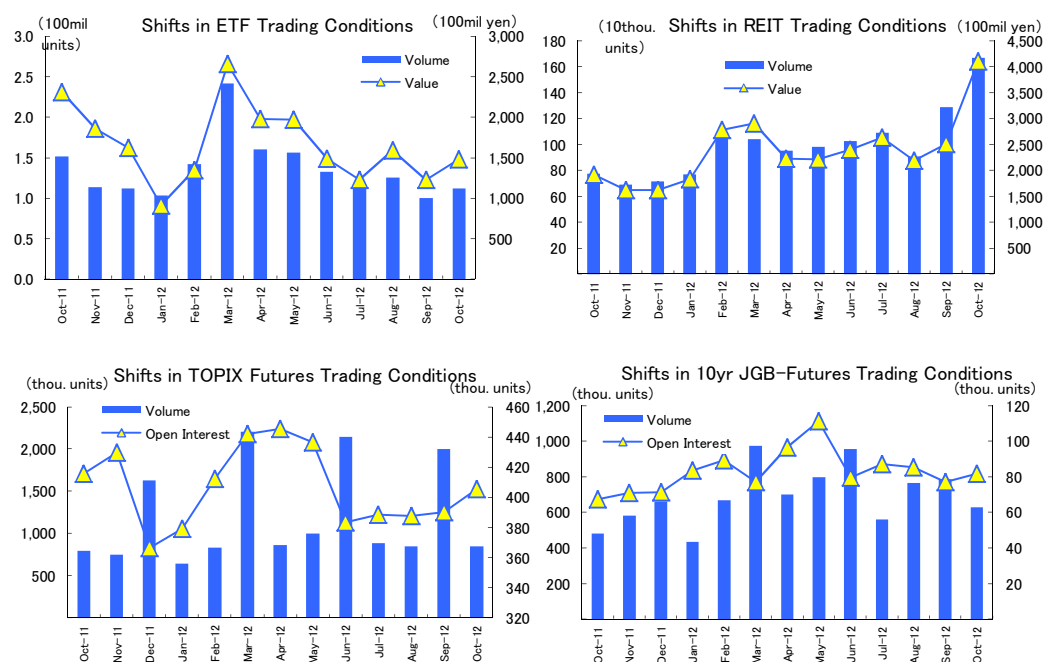
– Monthly trading volume during the evening session for TOPIX futures was 35,281 contracts (Daily average: 1,604 contracts), up 190% year-on-year.

– Monthly trading volume for Mini TOPIX futures reached 206,974 contracts (Daily average: 9,408 contracts), up 885% year-on-year.

## [Individual Options]

– Monthly trading volume for individual options rose 110% from the previous month, reaching 45,228 contracts (Daily average: 2,056 contracts), up 73% year-on-year.

## 2. Shifts in Trading Conditions for Major Products



### 3. Monthly Trading Data

Equity Market (Including ToSTNeT)

(Volume: mil. Shares/mil. units, Value: 100mil yen)

	Trading Volume	Trading Value	Change from Last Month	Change from Month Last Year	Daily Average
1st Section	41,529	256,189	+ 40,207	+ 23,838	11,644
2nd Section	434	524	+ 127	+ 91	23
Mothers	289	3,814	+ 1,755	+ 1,266	173
ETF	111.9	1,479	+ 252	- 832	67
REIT	1.6	4,104	+ 1,599	+ 2,194	186

(Including foreign stocks)

Derivative Market (Including ToSTNeT)

(Volume/Open Interest: Units)

	Trading Volume	Change from Last Month	Change from Month Last Year	Daily Average	Open Interest at End of Month
Index Futures	1,057,381	- 1,271,725	+ 239,806	48,063	573,624
(TOPIX Futures)	843,051	- 1,158,011	+ 50,292	38,321	405,255
JGB-Futures	630,134	- 159,343	+ 148,614	28,642	82,369
(10-year JGB Futures)	629,514	- 158,963	+ 147,994	28,614	81,731
Index Options	596	- 555	+ 328	27	1,716
Options on JGB-Futures	155,798	+ 37,360	- 37,513	7,082	18,811
Individual Options	45,228	+ 23,738	+ 19,120	2,056	73,503

(Reference)

ETF Market (Including ToSTNeT)

(Volume: thou. units, Value: mil. yen)

Index	Trading Volume	Trading Value	Change from Last	Daily Average
Domestic Stocks	98,862	130,838	+ 25,844	5,947
TOPIX	79,059	59,026	+ 8,052	2,683
Nikkei 225	6,368	57,262	+ 18,024	2,603
Other	13,436	14,551	- 232	661
REIT	2,791	3,002	+ 1,261	136
Foreign Stocks	5,149	3,885	+ 906	177
Foreign Bonds	8	293	+ 86	13
Commodities	5,117	9,933	- 2,892	452
Total	111,927	147,951	+ 25,205	6,725

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