

Trading Overview & Preliminary Figures for June 2012

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

1. Highlights

(1) Equity Market

[Equities]

– Purchasing was seen with the retreat of concerns over Greece abandoning the euro. TOPIX rose 7%, posting the first monthly gains in 3 months. Daily average trading value continued to remain at a low level.

[ETF/ETF]

– With the rally in the market, purchasing was seen in the "TOPIX Bull (2x) ETF" (Code: 1568), a useful ETF when TOPIX is on the rise. This ETF greatly surpassed TOPIX's rise, posting 15% gains.

[REIT]

– The Tokyo real estate REIT "Activia Properties, Inc." (Code: 3279) listed, bringing the total number of listed REITs to 35. The TSE REIT Index made its first gains in 3 months as REITs were purchased as high-yield products amidst global financial easing.

(2) Derivatives Market

[JGB Futures]

– Monthly trading volume for 10yr JGB Futures reached 956,274 contracts (daily average: 45,537 contracts), a 25% rise month-on-month.

– Monthly trading volume for the evening session for 10yr JGB Futures was 127,699 contracts (daily average: 6,079 contracts), a 94% increase month-on-month and the second highest level on record.

[Index Futures]

– Monthly trading volume for TOPIX Futures was 2,142,346 contracts (daily average: 102,016 contracts), a 12% rise month-on-month.

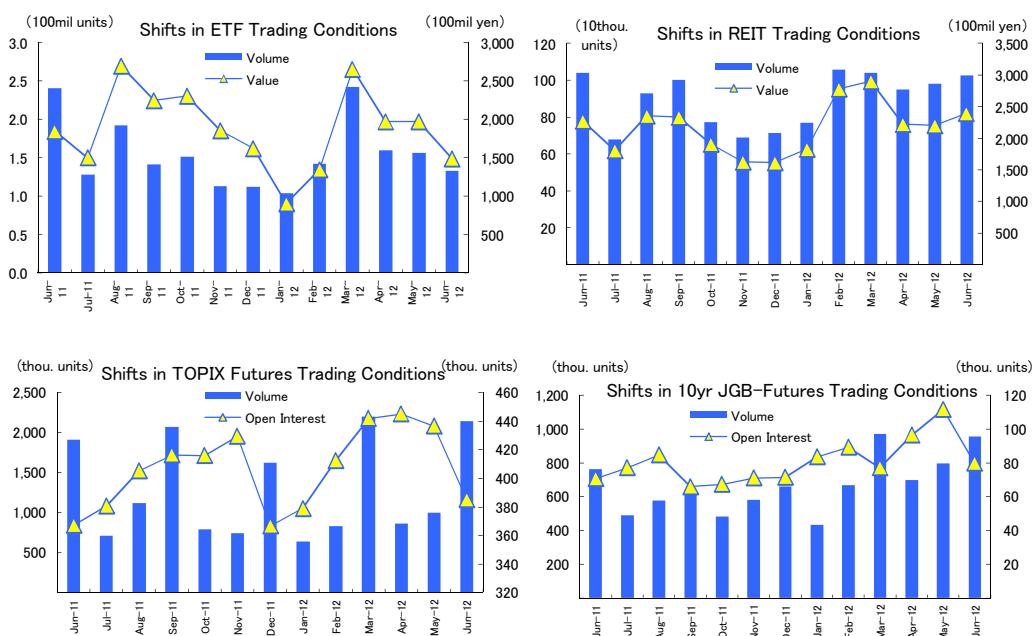
– Monthly trading volume for Mini-TOPIX Futures was 147,483 contracts (daily average: 7,023 contracts), a 128% rise month-on-month.

– Monthly trading volume for the evening session for Mini-TOPIX Futures was 13,336 contracts, a new record.

[Individual Securities Options]

– Monthly trading volume for Individual Securities Options was 52,418 contracts, the highest level since February 2011 (16 months).

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	39,776	240,544	- 10,769	- 40,077	11,454	
2nd Section	476	506	- 251	- 445	24	
Mothers	163	2,099	- 132	- 1,604	99	
ETF	132.6	1,484	- 487	- 365	70	
REIT	1.0	2,396	+ 190	+ 125	114	
(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	2,305,373	+ 1,155,770	+ 294,478	109,780	428,391	
(TOPIX Futures)	2,142,346	+ 1,140,971	+ 228,492	102,016	385,162	
JGB-Futures	958,084	+ 156,713	+ 195,601	45,623	79,924	
(10-year JGB Futures)	956,274	+ 159,842	+ 193,791	45,537	79,774	
Index Options	640	- 394	- 1,190	30	2,038	
Options on JGB-Futures	185,288	- 55,687	+ 39,365	8,823	15,112	
Individual Options	52,418	+ 10,140	+ 33,338	2,496	84,053	

(Reference)

ETF Market (Including ToSTNeT)					(Volume: thou. units, Value: mil. yen)
Index	Trading Volume	Trading Value	Change from Last	Daily Average	
Domestic Stocks	118,995	123,422	- 50,869	5,877	
TOPIX	96,041	71,501	- 13,649	3,405	
Nikkei 225	5,563	49,028	- 36,637	2,335	
Other	17,391	2,894	- 583	138	
REIT	1,428	1,362	- 251	65	
Foreign Stocks	5,742	2,205	- 645	105	
Foreign Bonds	4	115	- 82	5	
Commodities	4,845	8,812	- 732	420	
Total	131,013	135,915	- 52,580	6,472	

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