

Weekly Program Trading Report(Total of All Trading Participant)

21-Oct-09

Tokyo Stock Exchange, Inc.

(thousand shares, million yen)

1. Program Trading (13-16 Oct)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	441,280	521,663	75,621	198,781	365,659	322,882
Value	397,943	489,826	70,657	198,010	327,286	291,816

2. Cash Position Related to Index Arbitrage (16 Oct)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	40,403	0	40,403	1,256,800	16,452	1,273,252
Change	-11,821	0	-11,821	179,062	-169	178,893
Value	33,827	0	33,827	1,392,439	20,092	1,412,531
Change	-8,244	0	-8,244	230,325	274	230,599

Remarks: 1. Program trading is defined orders of 25 issues or more at one time.

2. Change means comparison to last weekend's position. - indicates minus figures

3. The value of cash positions related to index arbitrage is evaluated by the weekend stock price.

4. Program trading excludes transactions through off-floor trading market (ToSTNeT).

5. Cash position related to index arbitrage reflects the change caused by transactions through ToSTNeT.

6. The "Nearest Contract Month" of "Cash position related to index arbitrage" includes the figures up to Dec contract of 2009.

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs Top 15 Trading Participant 13-16 Oct

(thousand shares, %)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Morgan Stanley	25,924	34.3	72,903	36.7	98,827	36.0
Nomura	21,024	27.8	54,617	27.5	75,641	27.6
Deutsche	5,114	6.8	32,586	16.4	37,700	13.7
Credit Suisse	11,305	14.9	20,944	10.5	32,249	11.8
Mizuho	4,371	5.8	8,286	4.2	12,657	4.6
Mitsubishi UFJ	5,673	7.5	2,553	1.3	8,226	3.0
JPMorgan	2,210	2.9	5,220	2.6	7,430	2.7
Societe Generale	0	0.0	1,672	0.8	1,672	0.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	75,621	100.0	198,781	100.0	274,402	100.0
Total of ALL Trading Participant	75,621	100.0	198,781	100.0	274,402	100.0

Remark: Based on the total of sales and purchases