

# Weekly Program Trading Report(Total of All Trading Participant)

05-Nov-09

Tokyo Stock Exchange, Inc.

(thousand shares, million yen)

## 1. Program Trading (26-30 Oct)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	791,003	816,781	170,844	176,218	620,159	640,563
Value	686,267	678,040	155,386	155,228	530,881	522,812

## 2. Cash Position Related to Index Arbitrage (30 Oct)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	13,041	0	13,041	1,414,875	18,759	1,433,634
Change	-8,398	0	-8,398	34,796	1,955	36,751
Value	10,526	0	10,526	1,546,313	22,326	1,568,639
Change	-7,088	0	-7,088	6,256	1,767	8,023

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 26-30 Oct

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Nomura	59,979	35.1	68,390	38.8	128,369	37.0
Morgan Stanley	37,312	21.8	44,305	25.1	81,617	23.5
Credit Suisse	33,944	19.9	15,968	9.1	49,912	14.4
Deutsche	15,770	9.2	19,208	10.9	34,978	10.1
Mitsubishi UFJ	7,084	4.1	9,275	5.3	16,359	4.7
Societe Generale	10,361	6.1	5,673	3.2	16,034	4.6
Mizuho	3,885	2.3	9,370	5.3	13,255	3.8
JPMorgan	2,098	1.2	4,029	2.3	6,127	1.8
Merrill Lynch Japan	411	0.2	0	0.0	411	0.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	170,844	100.0	176,218	100.0	347,062	100.0
Total of ALL Trading Participant	170,844	100.0	176,218	100.0	347,062	100.0

Remark: Based on the total of sales and purchases