

Weekly Program Trading Report(Total of All Trading Participant)

11-Nov-09

Tokyo Stock Exchange, Inc.

(thousand shares, million yen)

1. Program Trading (2-6 Nov)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	430,603	343,188	222,661	80,726	207,942	262,462
Value	405,465	285,920	211,341	74,493	194,124	211,427

2. Cash Position Related to Index Arbitrage (6 Nov)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	19,142	0	19,142	1,305,941	19,194	1,325,135
Change	6,101	0	6,101	-108,934	435	-108,499
Value	15,263	0	15,263	1,385,281	22,285	1,407,566
Change	4,737	0	4,737	-161,032	-41	-161,073

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.

Active Arbitrageurs Top 15 Trading Participant 2-6 Nov

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Morgan Stanley	91,344	41.0	12,182	15.1	103,526	34.1
Nomura	27,817	12.5	29,428	36.5	57,245	18.9
JPMorgan	37,591	16.9	14,921	18.5	52,512	17.3
Deutsche	14,151	6.4	14,336	17.8	28,487	9.4
Credit Suisse	20,448	9.2	6,180	7.7	26,628	8.8
Mizuho	16,900	7.6	499	0.6	17,399	5.7
Mitsubishi UFJ	14,203	6.4	656	0.8	14,859	4.9
Societe Generale	207	0.1	2,524	3.1	2,731	0.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	222,661	100.0	80,726	100.0	303,387	100.0
Total of ALL Trading Participant	222,661	100.0	80,726	100.0	303,387	100.0

Remark: Based on the total of sales and purchases