

Weekly Program Trading Report(Total of All Trading Participant)

06-Jan-10

Tokyo Stock Exchange, Inc.

(thousand shares, million yen)

1. Program Trading (28-30 Dec)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	310,733	328,952	153,774	99,941	156,959	229,011
Value	303,740	330,591	161,548	110,722	142,192	219,869

2. Cash Position Related to Index Arbitrage (30 Dec)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	12,257	0	12,257	1,640,992	9,249	1,650,241
Change	3,615	0	3,615	6,440	0	6,440
Value	10,047	0	10,047	1,820,727	11,603	1,832,330
Change	2,814	0	2,814	6,411	59	6,470

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 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 Mar contract of 2010.

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

Active Arbitrageurs Top 15 Trading Participant 28-30 Dec

(thousand shares, %)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Nomura	60,414	39.3	32,522	32.5	92,936	36.6
Mizuho	72,398	47.1	2,582	2.6	74,980	29.6
Deutsche	7,862	5.1	23,990	24.0	31,852	12.6
Societe Generale	7,188	4.7	20,592	20.6	27,780	10.9
Mitsubishi UFJ	0	0.0	13,499	13.5	13,499	5.3
Credit Suisse	5,861	3.8	5,183	5.2	11,044	4.4
JPMorgan	0	0.0	1,573	1.6	1,573	0.6
Merrill Lynch Japan	51	0.0	0	0.0	51	0.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	153,774	100.0	99,941	100.0	253,715	100.0
Total of ALL Trading Participant	153,774	100.0	99,941	100.0	253,715	100.0

Remark: Based on the total of sales and purchases