

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

14-Jan-10

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (4-8 Jan)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	616,961	737,322	149,020	132,358	467,941	604,964
Value	639,575	745,582	167,968	123,253	471,607	622,329

## 2. Cash Position Related to Index Arbitrage (8 Jan)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	6,213	0	6,213	1,774,350	7,571	1,781,921
Change	-6,044	0	-6,044	133,358	-1,678	131,680
Value	7,986	0	7,986	2,004,393	9,724	2,014,117
Change	-2,061	0	-2,061	183,666	-1,879	181,787

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 4-8 Jan

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Nomura	45,103	30.3	53,462	40.4	98,565	35.0
Deutsche	8,402	5.6	41,650	31.5	50,052	17.8
Societe Generale	40,011	26.8	0	0.0	40,011	14.2
Mitsubishi UFJ	35,172	23.6	1,493	1.1	36,665	13.0
Credit Suisse	17,674	11.9	15,646	11.8	33,320	11.8
Mizuho	1,265	0.8	18,625	14.1	19,890	7.1
JPMorgan	1,393	0.9	1,482	1.1	2,875	1.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	149,020	100.0	132,358	100.0	281,378	100.0
Total of ALL Trading Participant	149,020	100.0	132,358	100.0	281,378	100.0

Remark: Based on the total of sales and purchases