

Weekly Program Trading Report(Total of All Trading Participant)

20-Jan-10

Tokyo Stock Exchange, Inc.

(thousand shares, million yen)

1. Program Trading (12-15 Jan)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	438,525	511,230	127,926	228,554	310,599	282,676
Value	434,059	479,895	130,442	205,761	303,617	274,134

2. Cash Position Related to Index Arbitrage (15 Jan)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	6,634	0	6,634	1,988,569	7,567	1,996,136
Change	421	0	421	214,219	-4	214,215
Value	6,136	0	6,136	2,254,455	9,899	2,264,354
Change	-1,850	0	-1,850	250,062	175	250,237

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 12-15 Jan

(thousand shares, %)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Deutsche	13,653	10.7	102,075	44.7	115,728	32.5
Morgan Stanley	13,752	10.7	65,079	28.5	78,831	22.1
Nomura	38,301	29.9	17,851	7.8	56,152	15.8
Credit Suisse	28,480	22.3	17,472	7.6	45,952	12.9
Mizuho	7,637	6.0	19,696	8.6	27,333	7.7
Mitsubishi UFJ	20,739	16.2	206	0.1	20,945	5.9
Societe Generale	205	0.2	5,608	2.5	5,813	1.6
JPMorgan	5,159	4.0	567	0.2	5,726	1.6
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-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	127,926	100.0	228,554	100.0	356,480	100.0
Total of ALL Trading Participant	127,926	100.0	228,554	100.0	356,480	100.0

Remark: Based on the total of sales and purchases