

Daily Index Arbitrage Report(Total of All Trading Participant)

16-Nov-09

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(12-Nov)

(thousand shares)

	Sales	Purchases
Number of Shares	41,416	17,211

2. Cash Position Related to Index Arbitrage(12-Nov)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	others	Total	Nearest Contract Month	Others	Total
Number of Shares	59,676	737	60,413	1,388,976	19,238	1,408,214
Change	15,330	737	16,067	-1,732	45	-1,687

Remarks: 1. Change means comparison to last weekend's position. - indicates minus figures

2. Program trading excludes transactions through off-floor trading market(ToSTNeT).

3. Cash position related to index arbitrage reflects the change caused by transactions through ToSTNeT.

4. 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

12-Nov-09

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Nomura	15,361	37.1	3,877	22.5	19,238	32.8
Credit Suisse	11,863	28.6	663	3.9	12,526	21.4
Morgan Stanley	7,299	17.6	2,363	13.7	9,662	16.5
Societe Generale	0	0.0	8,463	49.2	8,463	14.4
Deutsche	3,391	8.2	1,035	6.0	4,426	7.5
Mitsubishi UFJ	2,952	7.1	0	0.0	2,952	5.0
Mizuho	550	1.3	810	4.7	1,360	2.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	41,416	100.0	17,211	100.0	58,627	100.0
Total of all Trading Participant	41,416	100.0	17,211	100.0	58,627	100.0

Remark: Based on the total of sales and purchases