

Daily Index Arbitrage Report(Total of All Trading Participant)

18-Nov-09

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(16-Nov)

(thousand shares)

	Sales	Purchases
Number of Shares	10,695	11,632

2. Cash Position Related to Index Arbitrage(16-Nov)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	others	Total	Nearest Contract Month	Others	Total
Number of Shares	55,712	1,019	56,731	1,389,973	20,996	1,410,969
Change	1,464	109	1,573	3,433	60	3,493

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

16-Nov-09

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Nomura	7,926	74.1	8,621	74.1	16,547	74.1
Deutsche	1,115	10.4	1,234	10.6	2,349	10.5
Credit Suisse	487	4.6	957	8.2	1,444	6.5
Mitsubishi UFJ	677	6.3	615	5.3	1,292	5.8
Mizuho	490	4.6	205	1.8	695	3.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	10,695	100.0	11,632	100.0	22,327	100.0
Total of all Trading Participant	10,695	100.0	11,632	100.0	22,327	100.0

Remark: Based on the total of sales and purchases