

Daily Index Arbitrage Report(Total of All Trading Participant)

03-Feb-10

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(1-Feb)

(thousand shares)

	Sales	Purchases
Number of Shares	95,433	55,576

2. Cash Position Related to Index Arbitrage(1-Feb)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	others	Total	Nearest Contract Month	Others	Total
Number of Shares	68,960	0	68,960	1,954,941	12,786	1,967,727
Change	8,076	0	8,076	-27,393	708	-26,685

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

2. Program trading excludes transactions through 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 Mar contract of 2010.

Active Arbitrageurs

Top 15 Trading Participant

1-Feb-10

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Deutsche	28,004	29.3	28,054	50.5	56,058	37.1
Morgan Stanley	20,266	21.2	5,397	9.7	25,663	17.0
Credit Suisse	14,591	15.3	6,279	11.3	20,870	13.8
Nomura	12,794	13.4	5,228	9.4	18,022	11.9
Mizuho	4,885	5.1	10,618	19.1	15,503	10.3
JPMorgan	14,234	14.9	0	0.0	14,234	9.4
Mitsubishi UFJ	659	0.7	0	0.0	659	0.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	95,433	100.0	55,576	100.0	151,009	100.0
Total of all Trading Participant	95,433	100.0	55,576	100.0	151,009	100.0

Remark: Based on the total of sales and purchases