

# Daily Index Arbitrage Report(Total of All Trading Participant)

04-Feb-10

Tokyo Stock Exchange,Inc.

## 1.StockTransaction Related to Index Arbitrage( 2-Feb)

(thousand shares)

	Sales	Purchases
Number of Shares	<b>41,974</b>	<b>16,520</b>

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

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	others	Total	Nearest Contract Month	Others	Total
Number of Shares	65,291	0	65,291	1,920,195	12,774	1,932,969
Change	-3,669	0	-3,669	-34,746	-12	-34,758

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

2-Feb-10

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Morgan Stanley	13,504	32.2	3,284	19.9	16,788	28.7
Deutsche	16,118	38.4	152	0.9	16,270	27.8
Nomura	3,414	8.1	7,052	42.7	10,466	17.9
Credit Suisse	1,271	3.0	4,506	27.3	5,777	9.9
JPMorgan	4,260	10.1	0	0.0	4,260	7.3
Mizuho	3,407	8.1	321	1.9	3,728	6.4
Mitsubishi UFJ	0	0.0	1,205	7.3	1,205	2.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	41,974	100.0	16,520	100.0	58,494	100.0
Total of all Trading Participant	41,974	100.0	16,520	100.0	58,494	100.0

Remark: Based on the total of sales and purchases