

Daily Index Arbitrage Report (Total of All Trading Participant)

05-Feb-10

Tokyo Stock Exchange, Inc.

(thousand shares)

1. Stock Transaction Related to Index Arbitrage (3-Feb)

	Sales	Purchases
Number of Shares	17,503	32,795

2. Cash Position Related to Index Arbitrage (3-Feb) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	others	Total	Nearest Contract Month	Others	Total
Number of Shares	45,556	0	45,556	1,921,171	12,773	1,933,944
Change	-19,735	0	-19,735	976	-1	975

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

3-Feb-10

(thousand shares,%)

Name	Sales		Purchases		Total	
	Percentage	Percentage	Percentage	Percentage	Percentage	Percentage
Nomura	4,681	26.7	14,816	45.2	19,497	38.8
Morgan Stanley	6,954	39.7	4,447	13.6	11,401	22.7
Deutsche	1,310	7.5	5,602	17.1	6,912	13.7
Credit Suisse	0	0.0	5,948	18.1	5,948	11.8
Mizuho	3,437	19.6	1,330	4.1	4,767	9.5
JPMorgan	1,121	6.4	0	0.0	1,121	2.2
Mitsubishi UFJ	0	0.0	652	2.0	652	1.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	17,503	100.0	32,795	100.0	50,298	100.0
Total of all Trading Participant	17,503	100.0	32,795	100.0	50,298	100.0

Remark: Based on the total of sales and purchases