

Daily Index Arbitrage Report(Total of All Trading Participant)

08-Feb-10

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(4-Feb)

(thousand shares)

	Sales	Purchases
Number of Shares	27,717	23,315

2. Cash Position Related to Index Arbitrage(4-Feb)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	others	Total	Nearest Contract Month	Others	Total
Number of Shares	45,717	0	45,717	1,932,204	12,774	1,944,978
Change	161	0	161	11,033	1	11,034

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

4-Feb-10

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Morgan Stanley	7,391	26.7	8,083	34.7	15,474	30.3
Nomura	5,230	18.9	5,885	25.2	11,115	21.8
Deutsche	1,128	4.1	5,895	25.3	7,023	13.8
Mizuho	6,477	23.4	337	1.4	6,814	13.4
JPMorgan	5,076	18.3	0	0.0	5,076	9.9
Credit Suisse	2,415	8.7	1,605	6.9	4,020	7.9
Mitsubishi UFJ	0	0.0	1,510	6.5	1,510	3.0
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-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	27,717	100.0	23,315	100.0	51,032	100.0
Total of all Trading Participant	27,717	100.0	23,315	100.0	51,032	100.0

Remark: Based on the total of sales and purchases