

Daily Index Arbitrage Report(Total of All Trading Participant)

09-Feb-10

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(5-Feb)

(thousand shares)

	Sales	Purchases
Number of Shares	90,216	18,371

2. Cash Position Related to Index Arbitrage(5-Feb)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	others	Total	Nearest Contract Month	Others	Total
Number of Shares	57,808	0	57,808	1,866,706	12,740	1,879,446
Change	12,091	0	12,091	-65,498	-34	-65,532

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

5-Feb-10

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Morgan Stanley	23,078	25.6	0	0.0	23,078	21.3
Deutsche	6,272	7.0	14,825	80.7	21,097	19.4
Nomura	16,105	17.9	2,741	14.9	18,846	17.4
JPMorgan	17,794	19.7	0	0.0	17,794	16.4
Mizuho	9,853	10.9	321	1.7	10,174	9.4
Credit Suisse	9,096	10.1	484	2.6	9,580	8.8
Mitsubishi UFJ	8,018	8.9	0	0.0	8,018	7.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	90,216	100.0	18,371	100.0	108,587	100.0
Total of all Trading Participant	90,216	100.0	18,371	100.0	108,587	100.0

Remark: Based on the total of sales and purchases