

Daily Index Arbitrage Report(Total of All Trading Participant)

06-Jan-26

Tokyo Stock Exchange,Inc.

(thousand shares)

1. Stock Transaction Related to Index Arbitrage(30-Dec)

	Sales	Purchases
Number of Shares	8,785	30,286

2. Cash Position Related to Index Arbitrage(30-Dec)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	34,695	0	34,695	1,087,832	1,762	1,089,594
Change	2,799	0	2,799	18,769	0	18,769

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 2026

Active Arbitrageurs

Top 15 Trading Participant 30-Dec-25

(thousand shares,%)

Name	Sales		Purchases		Total	
	Percentage	Percentage	Percentage
Mitsubishi UFJ Morgan Stanley	0	0.0	15,789	52.1	15,789	40.4
Societe Generale	0	0.0	14,497	47.9	14,497	37.1
Mizuho	8,785	100.0	0	0.0	8,785	22.5
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Total of top 15 Trading Participant	8,785	100.0	30,286	100.0	39,071	100.0
Total of all Trading Participant	8,785	100.0	30,286	100.0	39,071	100.0

Remark: Based on the total of sales and purchases