

Daily Index Arbitrage Report(Total of All Trading Participant)

09-Jan-26

Tokyo Stock Exchange,Inc.

(thousand shares)

1. Stock Transaction Related to Index Arbitrage(7-Jan)

	Sales	Purchases
Number of Shares	30,795	1,425

2. Cash Position Related to Index Arbitrage(7-Jan)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	39,910	0	39,910	1,051,191	1,762	1,052,953
Change	356	0	356	-31,846	0	-31,846

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 7-Jan-26

(thousand shares,%)

Name	Sales		Purchases		Total	
	Percentage	Percentage	Percentage
Mitsubishi UFJ Morgan Stanley	19,614	63.7	116	8.1	19,730	61.2
Mizuho	9,872	32.1	0	0.0	9,872	30.6
Jefferies	1,309	4.3	1,309	91.9	2,618	8.1
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Total of top 15 Trading Participant	30,795	100.0	1,425	100.0	32,220	100.0
Total of all Trading Participant	30,795	100.0	1,425	100.0	32,220	100.0

Remark: Based on the total of sales and purchases