

Daily Index Arbitrage Report(Total of All Trading Participant)

30-Jan-26

Tokyo Stock Exchange,Inc.

(thousand shares)

1.StockTransaction Related to Index Arbitrage(28-Jan)

	Sales	Purchases
Number of Shares	13,501	0

2.Cash Position Related to Index Arbitrage(28-Jan)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	50,640	0	50,640	943,639	1,762	945,401
Change	847	0	847	-76,199	0	-76,199

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant

28-Jan-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	12,547	92.9	0	0.0	12,547	92.9
Jefferies	723	5.4	0	0.0	723	5.4
Mitsubishi UFJ Morgan Stanley	231	1.7	0	0.0	231	1.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	13,501	100.0	0	0.0	13,501	100.0
Total of all Trading Participant	13,501	100.0	0	100.0	13,501	100.0

Remark: Based on the total of sales and purchases