

Daily Index Arbitrage Report(Total of All Trading Participant)

02-Feb-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(29-Jan)

(thousand shares)

	Sales	Purchases
Number of Shares	27,152	14,506

2.Cash Position Related to Index Arbitrage(29-Jan)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	44,352	0	44,352	842,223	0	842,223
Change	-6,288	0	-6,288	-101,416	-1,762	-103,178

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 "Nerest 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

29-Jan-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	23,988	88.3	0	0.0	23,988	57.6
Societe Generale	2,111	7.8	14,506	100.0	16,617	39.9
Mizuho	1,053	3.9	0	0.0	1,053	2.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	27,152	100.0	14,506	100.0	41,658	100.0
Total of all Trading Participant	27,152	100.0	14,506	100.0	41,658	100.0

Remark: Based on the total of sales and purchases