

## Daily Index Arbitrage Report(Total of All Trading Participant)

03-Feb-26

Tokyo Stock Exchange,Inc.

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

(thousand shares)

	Sales	Purchases
Number of Shares	<b>9,635</b>	<b>21,269</b>

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

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	50,620	0	50,620	888,782	0	888,782
Change	6,268	0	6,268	46,559	0	46,559

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-Jan-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	118	1.2	18,437	86.7	18,555	60.0
Societe Generale	9,517	98.8	0	0.0	9,517	30.8
Jefferies	0	0.0	1,457	6.9	1,457	4.7
Mizuho	0	0.0	1,375	6.5	1,375	4.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	9,635	100.0	21,269	100.0	30,904	100.0
Total of all Trading Participant	9,635	100.0	21,269	100.0	30,904	100.0

Remark: Based on the total of sales and purchases