

Daily Index Arbitrage Report(Total of All Trading Participant)

04-Feb-26

Tokyo Stock Exchange,Inc.

1. Stock Transaction Related to Index Arbitrage(2-Feb)

(thousand shares)

	Sales	Purchases
Number of Shares	1,246	464

2. Cash Position Related to Index Arbitrage(2-Feb)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	52,765	0	52,765	902,580	0	902,580
Change	2,145	0	2,145	13,798	0	13,798

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

2-Feb-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies	735	59.0	0	0.0	735	43.0
Mizuho	351	28.2	351	75.6	702	41.1
Mitsubishi UFJ Morgan Stanley	160	12.8	113	24.4	273	16.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	1,246	100.0	464	100.0	1,710	100.0
Total of all Trading Participant	1,246	100.0	464	100.0	1,710	100.0

Remark: Based on the total of sales and purchases