

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

05-Feb-26

Tokyo Stock Exchange,Inc.

(thousand shares)

## 1. Stock Transaction Related to Index Arbitrage( 3-Feb)

	Sales	Purchases
Number of Shares	1,707	5,940

## 2. Cash Position Related to Index Arbitrage( 3-Feb)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	64,936	0	64,936	981,578	1,762	983,340
Change	12,171	0	12,171	78,998	1,762	80,760

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 3-Feb-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Mitsubishi UFJ Morgan Stanley	117	6.9	3,814	64.2	3,931	51.4
Mizuho	868	50.8	1,404	23.6	2,272	29.7
Jefferies	722	42.3	722	12.2	1,444	18.9
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Total of top 15 Trading Participant	1,707	100.0	5,940	100.0	7,647	100.0
Total of all Trading Participant	1,707	100.0	5,940	100.0	7,647	100.0

Remark: Based on the total of sales and purchases