

Daily Index Arbitrage Report(Total of All Trading Participant)

06-Feb-26

Tokyo Stock Exchange,Inc.

(thousand shares)

1. Stock Transaction Related to Index Arbitrage(4-Feb)

	Sales	Purchases
Number of Shares	3,639	735

2. Cash Position Related to Index Arbitrage(4-Feb)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	62,797	0	62,797	1,022,068	1,762	1,023,830
Change	-2,139	0	-2,139	40,490	0	40,490

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

4-Feb-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Societe Generale	2,904	79.8	0	0.0	2,904	66.4
Jefferies	735	20.2	735	100.0	1,470	33.6
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Total of top 15 Trading Participant	3,639	100.0	735	100.0	4,374	100.0
Total of all Trading Participant	3,639	100.0	735	100.0	4,374	100.0

Remark: Based on the total of sales and purchases