

Daily Index Arbitrage Report(Total of All Trading Participant)

09-Feb-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(5-Feb)

(thousand shares)

	Sales	Purchases
Number of Shares	12,515	7,976

2.Cash Position Related to Index Arbitrage(5-Feb)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	61,810	0	61,810	1,036,859	1,762	1,038,621
Change	-987	0	-987	14,791	0	14,791

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

5-Feb-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies	5,060	40.4	4,338	54.4	9,398	45.9
Mizuho	5,046	40.3	3,638	45.6	8,684	42.4
Societe Generale	2,409	19.2	0	0.0	2,409	11.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	12,515	100.0	7,976	100.0	20,491	100.0
Total of all Trading Participant	12,515	100.0	7,976	100.0	20,491	100.0

Remark: Based on the total of sales and purchases