

Daily Index Arbitrage Report(Total of All Trading Participant)

10-Feb-26

Tokyo Stock Exchange,Inc.

(thousand shares)

1. Stock Transaction Related to Index Arbitrage(6-Feb)

	Sales	Purchases
Number of Shares	2,854	9,367

2. Cash Position Related to Index Arbitrage(6-Feb)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	64,938	0	64,938	1,050,539	1,762	1,052,301
Change	3,128	0	3,128	13,680	0	13,680

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

6-Feb-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
U B S	0	0.0	7,557	80.7	7,557	61.8
Mizuho	1,675	58.7	0	0.0	1,675	13.7
Mitsubishi UFJ Morgan Stanley	457	16.0	1,088	11.6	1,545	12.6
Jefferies	722	25.3	722	7.7	1,444	11.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	2,854	100.0	9,367	100.0	12,221	100.0
Total of all Trading Participant	2,854	100.0	9,367	100.0	12,221	100.0

Remark: Based on the total of sales and purchases