

Daily Index Arbitrage Report(Total of All Trading Participant)

13-Feb-26

Tokyo Stock Exchange,Inc.

(thousand shares)

1. Stock Transaction Related to Index Arbitrage(10-Feb)

	Sales	Purchases
Number of Shares	9,835	13,382

2. Cash Position Related to Index Arbitrage(10-Feb)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	52,044	3,525	55,569	1,098,640	1,762	1,100,402
Change	-4,700	3,525	-1,175	20,610	0	20,610

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

10-Feb-26

(thousand shares,%)

Name	Sales	Purchases		Total		
		Percentage	Percentage	Percentage	Percentage	
U B S	0	0.0	7,250	54.2	7,250	31.2
Mizuho	6,732	68.4	351	2.6	7,083	30.5
Mitsubishi UFJ Morgan Stanley	0	0.0	4,368	32.6	4,368	18.8
Jefferies	2,789	28.4	1,363	10.2	4,152	17.9
Societe Generale	314	3.2	50	0.4	364	1.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	9,835	100.0	13,382	100.0	23,217	100.0
Total of all Trading Participant	9,835	100.0	13,382	100.0	23,217	100.0

Remark: Based on the total of sales and purchases