

Daily Index Arbitrage Report(Total of All Trading Participant)

16-Feb-26

Tokyo Stock Exchange,Inc.

(thousand shares)

1. Stock Transaction Related to Index Arbitrage(12-Feb)

	Sales	Purchases
Number of Shares	12,309	4,285

2. Cash Position Related to Index Arbitrage(12-Feb)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	58,115	3,525	61,640	1,079,706	1,762	1,081,468
Change	6,071	0	6,071	-18,934	0	-18,934

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

12-Feb-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Mitsubishi UFJ Morgan Stanley	11,958	97.1	4,243	99.0	16,201	97.6
Mizuho	351	2.9	0	0.0	351	2.1
Societe Generale	0	0.0	42	1.0	42	0.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	12,309	100.0	4,285	100.0	16,594	100.0
Total of all Trading Participant	12,309	100.0	4,285	100.0	16,594	100.0

Remark: Based on the total of sales and purchases