

# Daily Index Arbitrage Report(Total of All Trading Participant)

17-Feb-26

Tokyo Stock Exchange,Inc.

## 1.StockTransaction Related to Index Arbitrage( 13-Feb)

(thousand shares)

	Sales	Purchases
Number of Shares	68,401	95,545

## 2.Cash Position Related to Index Arbitrage( 13-Feb)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	44,595	3,525	48,120	1,125,183	1,762	1,126,945
Change	-13,520	0	-13,520	45,477	0	45,477

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

13-Feb-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	19,676	28.8	86,853	90.9	106,529	65.0
Mitsubishi UFJ Morgan Stanley	31,221	45.6	7,988	8.4	39,209	23.9
Societe Generale	17,152	25.1	0	0.0	17,152	10.5
Jefferies	352	0.5	704	0.7	1,056	0.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	68,401	100.0	95,545	100.0	163,946	100.0
Total of all Trading Participant	68,401	100.0	95,545	100.0	163,946	100.0

Remark: Based on the total of sales and purchases