Daily Index Arbitrage Report(Total of All Trading Participant)

26-Feb-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(24-Feb) (thousand shares)

	Sales	Purchases
Number of Shares	3,494	0

2.Cash Position Related to Index Arbitrage(24-Feb) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	43,430	3,525	46,955	1,164,573	1,762	1,166,335
Change	1,245	0	1,245	-10,471	0	-10,471

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 "Nerest Contract Month"of"Cash position related to index arbitrage"includes the figures up to Mar contract of 2026

Active Arbitrageurs

Top 15 Trading Participant
24-Feb-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
U B S	1,527	43.7	0	0.0	1,527	43.7
Mitsubishi UFJ Morgan Stanley	913	26.1	0	0.0	913	26.1
Mizuho	702	20.1	0	0.0	702	20.1
Jefferies	352	10.1	0	0.0	352	10.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	3,494	100.0	0	0.0	3,494	100.0
Total of all Trading Participant	3,494	100.0	0	100.0	3,494	100.0

Remark: Based on the total of sales and purchases

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