Daily Index Arbitrage Report(Total of All Trading Participant)

27-Feb-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(25-Feb) (thousand shares)

	Sales	Purchases
Number of Shares	22,217	2,912

2.Cash Position Related to Index Arbitrage(25-Feb) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	47,899	3,525	51,424	1,249,700	1,762	1,251,462
Change	4,469	0	4,469	85,127	0	85,127

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant
25-Feb-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Mizuho	21,513	96.8	1,751	60.1	23,264	92.6
Jefferies	704	3.2	704	24.2	1,408	5.6
Mitsubishi UFJ Morgan Stanley	0	0.0	457	15.7	457	1.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	22,217	100.0	2,912	100.0	25,129	100.0
Total of all Trading Participant	22,217	100.0	2,912	100.0	25,129	100.0

Remark: Based on the total of sales and purchases

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