Daily Index Arbitrage Report(Total of All Trading Participant)

02-Mar-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(26-Feb) (thousand shares)

	Sales	Purchases
Number of Shares	704	8,621

2.Cash Position Related to Index Arbitrage(26-Feb) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	49,844	3,529	53,373	1,265,877	1,764	1,267,641
Change	1,945	4	1,949	16,177	2	16,179

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
26-Feb-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
U B S	0	0.0	7,272	84.4	7,272	78.0
Jefferies	704	100.0	704	8.2	1,408	15.1
Mitsubishi UFJ Morgan Stanley	0	0.0	645	7.5	645	6.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	704	100.0	8,621	100.0	9,325	100.0
Total of all Trading Participant	704	100.0	8,621	100.0	9,325	100.0

Remark: Based on the total of sales and purchases

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