Daily Index Arbitrage Report(Total of All Trading Participant)

03-Mar-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(27-Feb) (thousand shares)

	Sales	Purchases
Number of Shares	4,341	13,226

2.Cash Position Related to Index Arbitrage(27-Feb) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	54,103	3,529	57,632	1,270,802	1,764	1,272,566
Change	4,259	0	4,259	4,925	0	4,925

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
27-Feb-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Mitsubishi UFJ Morgan Stanley	0	0.0	11,714	88.6	11,714	66.7
Societe Generale	3,637	83.8	106	0.8	3,743	21.3
Jefferies	704	16.2	704	5.3	1,408	8.0
Mizuho	0	0.0	702	5.3	702	4.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	4,341	100.0	13,226	100.0	17,567	100.0
Total of all Trading Participant	4,341	100.0	13,226	100.0	17,567	100.0

Remark: Based on the total of sales and purchases

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