Daily Index Arbitrage Report(Total of All Trading Participant)

04-Mar-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(2-Mar) (thousand shares)

	Sales	Purchases
Number of Shares	16,661	2,399

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

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	53,165	3,529	56,694	1,252,684	1,764	1,254,448
Change	-938	0	-938	-18,118	0	-18,118

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
2-Mar-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Mitsubishi UFJ Morgan Stanley	7,361	44.2	288	12.0	7,649	40.1
U B S	7,272	43.6	0	0.0	7,272	38.2
Mizuho	1,676	10.1	1,407	58.6	3,083	16.2
Jefferies	352	2.1	704	29.3	1,056	5.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	16,661	100.0	2,399	100.0	19,060	100.0
Total of all Trading Participant	16,661	100.0	2,399	100.0	19,060	100.0

Remark: Based on the total of sales and purchases

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