

Daily Index Arbitrage Report(Total of All Trading Participant)

05-Mar-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(3-Mar)

(thousand shares)

	Sales	Purchases
Number of Shares	35,753	3,473

2. Cash Position Related to Index Arbitrage(3-Mar)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	54,220	0	54,220	1,212,756	5,293	1,218,049
Change	1,055	-3,529	-2,474	-39,928	3,529	-36,399

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

Active Arbitrageurs

Top 15 Trading Participant

3-Mar-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	31,931	89.3	2,748	79.1	34,679	88.4
Mizuho	2,919	8.2	0	0.0	2,919	7.4
Jefferies	725	2.0	725	20.9	1,450	3.7
Societe Generale	178	0.5	0	0.0	178	0.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	35,753	100.0	3,473	100.0	39,226	100.0
Total of all Trading Participant	35,753	100.0	3,473	100.0	39,226	100.0

Remark: Based on the total of sales and purchases