Daily Index Arbitrage Report(Total of All Trading Participant)

06-Mar-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(4-Mar) (thousand shares)

	Sales	Purchases
Number of Shares	20,076	5,398

2.Cash Position Related to Index Arbitrage(4-Mar) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	63,020	0	63,020	1,164,562	15,620	1,180,182
Change	8,800	0	8,800	-48,194	10,327	-37,867

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
4-Mar-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Mitsubishi UFJ Morgan Stanley	20,076	100.0	292	5.4	20,368	80.0
Mizuho	0	0.0	3,293	61.0	3,293	12.9
Jefferies	0	0.0	1,813	33.6	1,813	7.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	20,076	100.0	5,398	100.0	25,474	100.0
Total of all Trading Participant	20,076	100.0	5,398	100.0	25,474	100.0

Remark: Based on the total of sales and purchases

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