Daily Index Arbitrage Report(Total of All Trading Participant)

10-Mar-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(6-Mar) (thousand shares)

	Sales	Purchases
Number of Shares	21,597	2,631

2.Cash Position Related to Index Arbitrage(6-Mar) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	82,455	0	82,455	1,069,469	15,620	1,085,089
Change	9,280	0	9,280	-22,940	0	-22,940

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
6-Mar-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Mitsubishi UFJ Morgan Stanley	20,861	96.6	116	4.4	20,977	86.6
Jefferies	736	3.4	1,813	68.9	2,549	10.5
Mizuho	0	0.0	702	26.7	702	2.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	21,597	100.0	2,631	100.0	24,228	100.0
Total of all Trading Participant	21,597	100.0	2,631	100.0	24,228	100.0

Remark: Based on the total of sales and purchases

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