

Daily Index Arbitrage Report(Total of All Trading Participant)

11-Mar-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(9-Mar)

(thousand shares)

	Sales	Purchases
Number of Shares	5,741	1,389

2. Cash Position Related to Index Arbitrage(9-Mar)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	77,074	0	77,074	988,596	15,620	1,004,216
Change	-5,381	0	-5,381	-80,873	0	-80,873

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant

9-Mar-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	5,106	88.9	133	9.6	5,239	73.5
Jefferies	352	6.1	1,088	78.3	1,440	20.2
Mitsubishi UFJ Morgan Stanley	283	4.9	168	12.1	451	6.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	5,741	100.0	1,389	100.0	7,130	100.0
Total of all Trading Participant	5,741	100.0	1,389	100.0	7,130	100.0

Remark: Based on the total of sales and purchases