

Daily Index Arbitrage Report(Total of All Trading Participant)

13-Mar-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(11-Mar)

(thousand shares)

	Sales	Purchases
Number of Shares	7,594	419

2. Cash Position Related to Index Arbitrage(11-Mar)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	18,926	0	18,926	812,092	28,354	840,446
Change	-63,160	0	-63,160	-70,542	-20,393	-90,935

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

11-Mar-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	7,506	98.8	348	83.1	7,854	98.0
Societe Generale	88	1.2	71	16.9	159	2.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	7,594	100.0	419	100.0	8,013	100.0
Total of all Trading Participant	7,594	100.0	419	100.0	8,013	100.0

Remark: Based on the total of sales and purchases