

# Daily Index Arbitrage Report(Total of All Trading Participant)

17-Mar-26

Tokyo Stock Exchange,Inc.

## 1.StockTransaction Related to Index Arbitrage( 13-Mar)

(thousand shares)

	Sales	Purchases
Number of Shares	33,555	135,222

## 2.Cash Position Related to Index Arbitrage( 13-Mar)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	11,851	0	11,851	1,015,255	1,764	1,017,019
Change	1,784	-21,118	-19,334	298,090	-168,210	129,880

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 Jun contract of 2026

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

## Active Arbitrageurs

### Top 15 Trading Participant

13-Mar-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	22,731	67.7	126,928	93.9	149,659	88.7
Societe Generale	7,273	21.7	1,393	1.0	8,666	5.1
Nomura	0	0.0	4,913	3.6	4,913	2.9
Mitsubishi UFJ Morgan Stanley	2,116	6.3	1,636	1.2	3,752	2.2
Jefferies	1,435	4.3	352	0.3	1,787	1.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	33,555	100.0	135,222	100.0	168,777	100.0
Total of all Trading Participant	33,555	100.0	135,222	100.0	168,777	100.0

Remark: Based on the total of sales and purchases