

Daily Index Arbitrage Report(Total of All Trading Participant)

18-Mar-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(16-Mar)

(thousand shares)

	Sales	Purchases
Number of Shares	291	2,511

2. Cash Position Related to Index Arbitrage(16-Mar)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	14,235	0	14,235	995,767	1,764	997,531
Change	2,384	0	2,384	-19,488	0	-19,488

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

Active Arbitrageurs

Top 15 Trading Participant

16-Mar-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies	0	0.0	1,813	72.2	1,813	64.7
Mitsubishi UFJ Morgan Stanley	291	100.0	347	13.8	638	22.8
Mizuho	0	0.0	351	14.0	351	12.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	291	100.0	2,511	100.0	2,802	100.0
Total of all Trading Participant	291	100.0	2,511	100.0	2,802	100.0

Remark: Based on the total of sales and purchases