

Daily Index Arbitrage Report(Total of All Trading Participant)

19-Mar-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(17-Mar)

(thousand shares)

	Sales	Purchases
Number of Shares	1,520	7,128

2. Cash Position Related to Index Arbitrage(17-Mar)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	15,436	0	15,436	984,819	1,764	986,583
Change	1,201	0	1,201	-10,948	0	-10,948

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

17-Mar-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	115	7.6	7,128	100.0	7,243	83.8
Mizuho	1,053	69.3	0	0.0	1,053	12.2
Jefferies	352	23.2	0	0.0	352	4.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	1,520	100.0	7,128	100.0	8,648	100.0
Total of all Trading Participant	1,520	100.0	7,128	100.0	8,648	100.0

Remark: Based on the total of sales and purchases