

Daily Index Arbitrage Report(Total of All Trading Participant)

24-Mar-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(19-Mar)

(thousand shares)

	Sales	Purchases
Number of Shares	2,585	14,677

2.Cash Position Related to Index Arbitrage(19-Mar)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	35,330	0	35,330	1,034,047	1,764	1,035,811
Change	22,615	0	22,615	21,564	0	21,564

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

19-Mar-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	462	17.9	10,124	69.0	10,586	61.3
Mizuho	1,053	40.7	2,939	20.0	3,992	23.1
Jefferies	1,070	41.4	718	4.9	1,788	10.4
Societe Generale	0	0.0	896	6.1	896	5.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	2,585	100.0	14,677	100.0	17,262	100.0
Total of all Trading Participant	2,585	100.0	14,677	100.0	17,262	100.0

Remark: Based on the total of sales and purchases