

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

30-Mar-26

Tokyo Stock Exchange, Inc.

## 1. Stock Transaction Related to Index Arbitrage( 26-Mar)

(thousand shares)

	Sales	Purchases
Number of Shares	<b>7,250</b>	<b>23,821</b>

## 2. Cash Position Related to Index Arbitrage( 26-Mar)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	56,937	0	56,937	1,139,385	1,764	1,141,149
Change	9,374	0	9,374	31,021	0	31,021

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

26-Mar-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Societe Generale	0	0.0	14,545	61.1	14,545	46.8
Mitsubishi UFJ Morgan Stanley	6,899	95.2	7,461	31.3	14,360	46.2
Mizuho	351	4.8	1,463	6.1	1,814	5.8
Jefferies	0	0.0	352	1.5	352	1.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
<b>Total of top 15 Trading Participant</b>	<b>7,250</b>	<b>100.0</b>	<b>23,821</b>	<b>100.0</b>	<b>31,071</b>	<b>100.0</b>
<b>Total of all Trading Participant</b>	<b>7,250</b>	<b>100.0</b>	<b>23,821</b>	<b>100.0</b>	<b>31,071</b>	<b>100.0</b>

Remark: Based on the total of sales and purchases