

Daily Index Arbitrage Report(Total of All Trading Participant)

09-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(7-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	7,107	367

2.Cash Position Related to Index Arbitrage(7-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	25,094	0	25,094	579,666	4,684	584,350
Change	1,148	-1,229	-81	-4,683	2,840	-1,843

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 Sep contract of 2026

Active Arbitrageurs

Top 15 Trading Participant

7-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	5,643	79.4	0	0.0	5,643	75.5
Mizuho	1,464	20.6	0	0.0	1,464	19.6
Societe Generale	0	0.0	367	100.0	367	4.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	7,107	100.0	367	100.0	7,474	100.0
Total of all Trading Participant	7,107	100.0	367	100.0	7,474	100.0

Remark: Based on the total of sales and purchases