

Daily Index Arbitrage Report(Total of All Trading Participant)

10-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(8-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	12,963	3,070

2.Cash Position Related to Index Arbitrage(8-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	23,979	0	23,979	560,892	4,868	565,760
Change	-1,115	0	-1,115	-18,774	184	-18,590

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

8-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	10,916	84.2	389	12.7	11,305	70.5
Jefferies Japan	1,561	12.0	2,315	75.4	3,876	24.2
Mizuho	366	2.8	366	11.9	732	4.6
Societe Generale	120	0.9	0	0.0	120	0.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	12,963	100.0	3,070	100.0	16,033	100.0
Total of all Trading Participant	12,963	100.0	3,070	100.0	16,033	100.0

Remark: Based on the total of sales and purchases