

Daily Index Arbitrage Report(Total of All Trading Participant)

11-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(9-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	6,298	34,391

2.Cash Position Related to Index Arbitrage(9-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	24,654	411	25,065	603,669	11,564	615,233
Change	675	411	1,086	42,777	6,696	49,473

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

9-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	4,329	68.7	20,715	60.2	25,044	61.5
Mizuho	1,464	23.2	8,798	25.6	10,262	25.2
Nomura	0	0.0	3,993	11.6	3,993	9.8
Jefferies Japan	367	5.8	769	2.2	1,136	2.8
Societe Generale	138	2.2	116	0.3	254	0.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	6,298	100.0	34,391	100.0	40,689	100.0
Total of all Trading Participant	6,298	100.0	34,391	100.0	40,689	100.0

Remark: Based on the total of sales and purchases