

Daily Index Arbitrage Report(Total of All Trading Participant)

14-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(10-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	7,582	86,472

2.Cash Position Related to Index Arbitrage(10-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	24,518	262	24,780	686,705	17,726	704,431
Change	-136	-149	-285	83,036	6,162	89,198

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

10-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	732	9.7	52,873	61.1	53,605	57.0
Mitsubishi UFJ Morgan Stanley	3,565	47.0	32,247	37.3	35,812	38.1
Jefferies Japan	1,535	20.2	765	0.9	2,300	2.4
Societe Generale	1,750	23.1	367	0.4	2,117	2.3
Nomura	0	0.0	220	0.3	220	0.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	7,582	100.0	86,472	100.0	94,054	100.0
Total of all Trading Participant	7,582	100.0	86,472	100.0	94,054	100.0

Remark: Based on the total of sales and purchases