

Daily Index Arbitrage Report(Total of All Trading Participant)

15-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(11-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	55,830	99,359

2.Cash Position Related to Index Arbitrage(11-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	59,922	0	59,922	689,281	1,844	691,125
Change	35,404	-262	35,142	2,576	-15,882	-13,306

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 Dec contract of 2026

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant

11-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	21,996	39.4	45,999	46.3	67,995	43.8
Mitsubishi UFJ Morgan Stanley	8,407	15.1	38,334	38.6	46,741	30.1
Nomura	24,620	44.1	12,431	12.5	37,051	23.9
Societe Generale	53	0.1	2,595	2.6	2,648	1.7
Jefferies Japan	754	1.4	0	0.0	754	0.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	55,830	100.0	99,359	100.0	155,189	100.0
Total of all Trading Participant	55,830	100.0	99,359	100.0	155,189	100.0

Remark: Based on the total of sales and purchases