

Daily Index Arbitrage Report(Total of All Trading Participant)

16-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(14-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	458	6,163

2.Cash Position Related to Index Arbitrage(14-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	33,069	0	33,069	695,834	1,844	697,678
Change	-26,853	0	-26,853	6,553	0	6,553

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

Active Arbitrageurs

Top 15 Trading Participant

14-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	458	100.0	3,944	64.0	4,402	66.5
Jefferies Japan	0	0.0	1,121	18.2	1,121	16.9
Mizuho	0	0.0	1,098	17.8	1,098	16.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	458	100.0	6,163	100.0	6,621	100.0
Total of all Trading Participant	458	100.0	6,163	100.0	6,621	100.0

Remark: Based on the total of sales and purchases