

Daily Index Arbitrage Report(Total of All Trading Participant)

17-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(15-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	8,309	6,476

2.Cash Position Related to Index Arbitrage(15-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	7,550	0	7,550	727,062	1,844	728,906
Change	-25,519	0	-25,519	31,228	0	31,228

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

15-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Nomura	7,620	91.7	0	0.0	7,620	51.5
Mitsubishi UFJ Morgan Stanley	322	3.9	5,342	82.5	5,664	38.3
Jefferies Japan	0	0.0	768	11.9	768	5.2
Societe Generale	367	4.4	0	0.0	367	2.5
Mizuho	0	0.0	366	5.7	366	2.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	8,309	100.0	6,476	100.0	14,785	100.0
Total of all Trading Participant	8,309	100.0	6,476	100.0	14,785	100.0

Remark: Based on the total of sales and purchases