

Daily Index Arbitrage Report(Total of All Trading Participant)

18-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(16-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	4,090	8,812

2.Cash Position Related to Index Arbitrage(16-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	7,546	0	7,546	770,734	1,844	772,578
Change	-4	0	-4	43,672	0	43,672

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

16-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	121	3.0	6,925	78.6	7,046	54.6
Jefferies Japan	2,254	55.1	1,887	21.4	4,141	32.1
Societe Generale	983	24.0	0	0.0	983	7.6
Mizuho	732	17.9	0	0.0	732	5.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	4,090	100.0	8,812	100.0	12,902	100.0
Total of all Trading Participant	4,090	100.0	8,812	100.0	12,902	100.0

Remark: Based on the total of sales and purchases