

Daily Index Arbitrage Report(Total of All Trading Participant)

24-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(17-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	4,581	29,096

2.Cash Position Related to Index Arbitrage(17-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	9,052	0	9,052	822,077	1,844	823,921
Change	1,506	0	1,506	51,343	0	51,343

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

17-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	0	0.0	22,639	77.8	22,639	67.2
Jefferies Japan	4,581	100.0	3,059	10.5	7,640	22.7
Societe Generale	0	0.0	3,398	11.7	3,398	10.1
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Total of top 15 Trading Participant	4,581	100.0	29,096	100.0	33,677	100.0
Total of all Trading Participant	4,581	100.0	29,096	100.0	33,677	100.0

Remark: Based on the total of sales and purchases