

Daily Index Arbitrage Report(Total of All Trading Participant)

25-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(18-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	1,397	20,569

2.Cash Position Related to Index Arbitrage(18-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	9,002	0	9,002	898,863	1,844	900,707
Change	-50	0	-50	76,786	0	76,786

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

18-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	665	47.6	19,202	93.4	19,867	90.4
Mizuho	732	52.4	366	1.8	1,098	5.0
Jefferies Japan	0	0.0	754	3.7	754	3.4
Societe Generale	0	0.0	247	1.2	247	1.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	1,397	100.0	20,569	100.0	21,966	100.0
Total of all Trading Participant	1,397	100.0	20,569	100.0	21,966	100.0

Remark: Based on the total of sales and purchases