

Daily Index Arbitrage Report(Total of All Trading Participant)

28-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(24-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	6,676	19,195

2.Cash Position Related to Index Arbitrage(24-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	7,911	0	7,911	944,407	1,844	946,251
Change	-1,091	0	-1,091	45,544	0	45,544

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 24-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	302	4.5	16,041	83.6	16,343	63.2
Societe Generale	4,485	67.2	2,019	10.5	6,504	25.1
Jefferies Japan	1,523	22.8	769	4.0	2,292	8.9
Mizuho	366	5.5	366	1.9	732	2.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	6,676	100.0	19,195	100.0	25,871	100.0
Total of all Trading Participant	6,676	100.0	19,195	100.0	25,871	100.0

Remark: Based on the total of sales and purchases