

Daily Index Arbitrage Report(Total of All Trading Participant)

29-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(25-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	2,728	34,831

2.Cash Position Related to Index Arbitrage(25-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	8,334	0	8,334	1,039,048	1,844	1,040,892
Change	423	0	423	94,641	0	94,641

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 25-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	305	11.2	34,077	97.8	34,382	91.5
Societe Generale	2,057	75.4	0	0.0	2,057	5.5
Jefferies Japan	0	0.0	754	2.2	754	2.0
Mizuho	366	13.4	0	0.0	366	1.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	2,728	100.0	34,831	100.0	37,559	100.0
Total of all Trading Participant	2,728	100.0	34,831	100.0	37,559	100.0

Remark: Based on the total of sales and purchases