

Daily Index Arbitrage Report(Total of All Trading Participant)

30-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(28-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	6,288	56,540

2.Cash Position Related to Index Arbitrage(28-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	6,480	0	6,480	1,083,932	1,844	1,085,776
Change	-1,854	0	-1,854	44,884	0	44,884

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

28-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	550	8.7	34,328	60.7	34,878	55.5
Nomura	0	0.0	19,945	35.3	19,945	31.7
Jefferies Japan	2,288	36.4	1,534	2.7	3,822	6.1
Mizuho	3,450	54.9	366	0.6	3,816	6.1
Societe Generale	0	0.0	367	0.6	367	0.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	6,288	100.0	56,540	100.0	62,828	100.0
Total of all Trading Participant	6,288	100.0	56,540	100.0	62,828	100.0

Remark: Based on the total of sales and purchases