

Daily Index Arbitrage Report(Total of All Trading Participant)

01-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(29-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	29,803	6,981

2.Cash Position Related to Index Arbitrage(29-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	6,965	0	6,965	968,550	2,051	970,601
Change	485	0	485	-115,382	207	-115,175

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 29-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	12,612	42.3	4,782	68.5	17,394	47.3
Mizuho	16,774	56.3	0	0.0	16,774	45.6
Nomura	0	0.0	1,374	19.7	1,374	3.7
Jefferies Japan	417	1.4	417	6.0	834	2.3
Societe Generale	0	0.0	408	5.8	408	1.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	29,803	100.0	6,981	100.0	36,784	100.0
Total of all Trading Participant	29,803	100.0	6,981	100.0	36,784	100.0

Remark: Based on the total of sales and purchases