

Daily Index Arbitrage Report(Total of All Trading Participant)

02-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(30-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	25,914	12,915

2.Cash Position Related to Index Arbitrage(30-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	3,304	0	3,304	893,950	2,051	896,001
Change	-3,661	0	-3,661	-74,600	0	-74,600

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 30-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	20,976	80.9	4,708	36.5	25,684	66.1
Nomura	4,124	15.9	7,322	56.7	11,446	29.5
Societe Generale	0	0.0	885	6.9	885	2.3
Mizuho	814	3.1	0	0.0	814	2.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	25,914	100.0	12,915	100.0	38,829	100.0
Total of all Trading Participant	25,914	100.0	12,915	100.0	38,829	100.0

Remark: Based on the total of sales and purchases