

Daily Index Arbitrage Report(Total of All Trading Participant)

05-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(1-Oct)

(thousand shares)

	Sales	Purchases
Number of Shares	64,563	8,980

2.Cash Position Related to Index Arbitrage(1-Oct)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	7,985	0	7,985	847,129	2,062	849,191
Change	4,681	0	4,681	-46,821	11	-46,810

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

1-Oct-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	33,870	52.5	6,774	75.4	40,644	55.3
Mizuho	21,743	33.7	0	0.0	21,743	29.6
Nomura	8,950	13.9	1,824	20.3	10,774	14.6
Societe Generale	0	0.0	382	4.3	382	0.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	64,563	100.0	8,980	100.0	73,543	100.0
Total of all Trading Participant	64,563	100.0	8,980	100.0	73,543	100.0

Remark: Based on the total of sales and purchases