

Daily Index Arbitrage Report(Total of All Trading Participant)

06-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(2-Oct)

(thousand shares)

	Sales	Purchases
Number of Shares	57,916	5,875

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

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	7,171	0	7,171	768,157	2,062	770,219
Change	-814	0	-814	-78,972	0	-78,972

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

2-Oct-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	33,347	57.6	5,061	86.1	38,408	60.2
Mizuho	24,569	42.4	814	13.9	25,383	39.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	57,916	100.0	5,875	100.0	63,791	100.0
Total of all Trading Participant	57,916	100.0	5,875	100.0	63,791	100.0

Remark: Based on the total of sales and purchases