

Daily Index Arbitrage Report(Total of All Trading Participant)

07-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(5-Oct)

(thousand shares)

	Sales	Purchases
Number of Shares	34,456	7,912

2.Cash Position Related to Index Arbitrage(5-Oct)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	14,686	0	14,686	753,170	2,062	755,232
Change	7,515	0	7,515	-14,987	0	-14,987

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

5-Oct-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	25,154	73.0	1,280	16.2	26,434	62.4
Nomura	8,076	23.4	0	0.0	8,076	19.1
Mizuho	407	1.2	5,434	68.7	5,841	13.8
Societe Generale	819	2.4	382	4.8	1,201	2.8
Jefferies Japan	0	0.0	816	10.3	816	1.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	34,456	100.0	7,912	100.0	42,368	100.0
Total of all Trading Participant	34,456	100.0	7,912	100.0	42,368	100.0

Remark: Based on the total of sales and purchases