

Daily Index Arbitrage Report(Total of All Trading Participant)

08-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(6-Oct)

(thousand shares)

	Sales	Purchases
Number of Shares	7,746	12,969

2.Cash Position Related to Index Arbitrage(6-Oct)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	12,521	0	12,521	777,095	2,062	779,157
Change	-2,165	0	-2,165	23,925	0	23,925

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

6-Oct-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	7,621	98.4	10,563	81.4	18,184	87.8
Societe Generale	125	1.6	764	5.9	889	4.3
Jefferies Japan	0	0.0	828	6.4	828	4.0
Mizuho	0	0.0	814	6.3	814	3.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	7,746	100.0	12,969	100.0	20,715	100.0
Total of all Trading Participant	7,746	100.0	12,969	100.0	20,715	100.0

Remark: Based on the total of sales and purchases