

Daily Index Arbitrage Report(Total of All Trading Participant)

09-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(7-Oct)

(thousand shares)

	Sales	Purchases
Number of Shares	1,122	6,673

2.Cash Position Related to Index Arbitrage(7-Oct)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	9,321	0	9,321	783,134	2,062	785,196
Change	-3,200	0	-3,200	6,039	0	6,039

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

7-Oct-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	808	72.0	5,815	87.1	6,623	85.0
Societe Generale	0	0.0	451	6.8	451	5.8
Mizuho	0	0.0	407	6.1	407	5.2
Nomura	314	28.0	0	0.0	314	4.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	1,122	100.0	6,673	100.0	7,795	100.0
Total of all Trading Participant	1,122	100.0	6,673	100.0	7,795	100.0

Remark: Based on the total of sales and purchases