

Daily Index Arbitrage Report(Total of All Trading Participant)

14-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(9-Oct)

(thousand shares)

	Sales	Purchases
Number of Shares	21,407	57,735

2.Cash Position Related to Index Arbitrage(9-Oct)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	7,903	0	7,903	831,597	2,062	833,659
Change	348	0	348	33,676	0	33,676

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

9-Oct-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	407	1.9	37,507	65.0	37,914	47.9
Mitsubishi UFJ Morgan Stanley	15,167	70.9	12,603	21.8	27,770	35.1
Nomura	4,881	22.8	6,786	11.8	11,667	14.7
Jefferies Japan	408	1.9	839	1.5	1,247	1.6
Societe Generale	544	2.5	0	0.0	544	0.7
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Total of top 15 Trading Participant	21,407	100.0	57,735	100.0	79,142	100.0
Total of all Trading Participant	21,407	100.0	57,735	100.0	79,142	100.0

Remark: Based on the total of sales and purchases