

Daily Index Arbitrage Report(Total of All Trading Participant)

15-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(13-Oct)

(thousand shares)

	Sales	Purchases
Number of Shares	10,857	6,423

2.Cash Position Related to Index Arbitrage(13-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	856,790	2,062	858,852
Change	0	0	0	25,193	0	25,193

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

13-Oct-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies Japan	7,067	65.1	4,993	77.7	12,060	69.8
Mitsubishi UFJ Morgan Stanley	2,448	22.5	194	3.0	2,642	15.3
Mizuho	407	3.7	1,236	19.2	1,643	9.5
Societe Generale	935	8.6	0	0.0	935	5.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	10,857	100.0	6,423	100.0	17,280	100.0
Total of all Trading Participant	10,857	100.0	6,423	100.0	17,280	100.0

Remark: Based on the total of sales and purchases