

Daily Index Arbitrage Report(Total of All Trading Participant)

16-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(14-Oct)

(thousand shares)

	Sales	Purchases
Number of Shares	797	8,867

2.Cash Position Related to Index Arbitrage(14-Oct)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	7,751	0	7,751	880,236	2,062	882,298
Change	-152	0	-152	23,446	0	23,446

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

14-Oct-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
U B S	0	0.0	6,659	75.1	6,659	68.9
Jefferies Japan	0	0.0	1,667	18.8	1,667	17.2
Mitsubishi UFJ Morgan Stanley	523	65.6	0	0.0	523	5.4
Societe Generale	274	34.4	134	1.5	408	4.2
Mizuho	0	0.0	407	4.6	407	4.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	797	100.0	8,867	100.0	9,664	100.0
Total of all Trading Participant	797	100.0	8,867	100.0	9,664	100.0

Remark: Based on the total of sales and purchases