

Daily Index Arbitrage Report(Total of All Trading Participant)

19-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(15-Oct)

(thousand shares)

	Sales	Purchases
Number of Shares	7,219	34,593

2.Cash Position Related to Index Arbitrage(15-Oct)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	3,343	0	3,343	910,204	2,062	912,266
Change	-4,408	0	-4,408	29,968	0	29,968

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

15-Oct-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Nomura	0	0.0	17,777	51.4	17,777	42.5
U B S	0	0.0	9,986	28.9	9,986	23.9
Mizuho	4,077	56.5	3,669	10.6	7,746	18.5
Jefferies Japan	1,665	23.1	1,665	4.8	3,330	8.0
Mitsubishi UFJ Morgan Stanley	1,477	20.5	466	1.3	1,943	4.6
Societe Generale	0	0.0	1,030	3.0	1,030	2.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	7,219	100.0	34,593	100.0	41,812	100.0
Total of all Trading Participant	7,219	100.0	34,593	100.0	41,812	100.0

Remark: Based on the total of sales and purchases