

Daily Index Arbitrage Report(Total of All Trading Participant)

20-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(16-Oct)

(thousand shares)

	Sales	Purchases
Number of Shares	5,443	8,890

2.Cash Position Related to Index Arbitrage(16-Oct)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	12,186	0	12,186	891,189	2,062	893,251
Change	8,843	0	8,843	-19,015	0	-19,015

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant

16-Oct-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	814	15.0	4,137	46.5	4,951	34.5
U B S	4,058	74.6	0	0.0	4,058	28.3
Nomura	0	0.0	3,254	36.6	3,254	22.7
Mitsubishi UFJ Morgan Stanley	163	3.0	1,224	13.8	1,387	9.7
Societe Generale	408	7.5	275	3.1	683	4.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	5,443	100.0	8,890	100.0	14,333	100.0
Total of all Trading Participant	5,443	100.0	8,890	100.0	14,333	100.0

Remark: Based on the total of sales and purchases