

Daily Index Arbitrage Report(Total of All Trading Participant)

21-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(19-Oct)

(thousand shares)

	Sales	Purchases
Number of Shares	16,426	6,446

2.Cash Position Related to Index Arbitrage(19-Oct)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	12,223	0	12,223	855,557	2,062	857,619
Change	37	0	37	-35,632	0	-35,632

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

19-Oct-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	5,312	32.3	3,128	48.5	8,440	36.9
Jefferies Japan	3,343	20.4	2,504	38.8	5,847	25.6
Societe Generale	4,042	24.6	0	0.0	4,042	17.7
U B S	2,039	12.4	0	0.0	2,039	8.9
Mitsubishi UFJ Morgan Stanley	876	5.3	814	12.6	1,690	7.4
Nomura	814	5.0	0	0.0	814	3.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	16,426	100.0	6,446	100.0	22,872	100.0
Total of all Trading Participant	16,426	100.0	6,446	100.0	22,872	100.0

Remark: Based on the total of sales and purchases