

Daily Index Arbitrage Report(Total of All Trading Participant)

22-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(20-Oct)

(thousand shares)

	Sales	Purchases
Number of Shares	5,567	11,327

2.Cash Position Related to Index Arbitrage(20-Oct)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	12,695	0	12,695	806,620	2,062	808,682
Change	472	0	472	-48,937	0	-48,937

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 20-Oct-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	3,697	66.4	1,801	15.9	5,498	32.5
Nomura	922	16.6	4,088	36.1	5,010	29.7
Mizuho	814	14.6	2,934	25.9	3,748	22.2
Jefferies Japan	0	0.0	2,504	22.1	2,504	14.8
Societe Generale	134	2.4	0	0.0	134	0.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	5,567	100.0	11,327	100.0	16,894	100.0
Total of all Trading Participant	5,567	100.0	11,327	100.0	16,894	100.0

Remark: Based on the total of sales and purchases