

Daily Index Arbitrage Report(Total of All Trading Participant)

23-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(21-Oct)

(thousand shares)

	Sales	Purchases
Number of Shares	4,863	41,495

2.Cash Position Related to Index Arbitrage(21-Oct)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	8,033	0	8,033	842,459	2,062	844,521
Change	-4,662	0	-4,662	35,839	0	35,839

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

21-Oct-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
U B S	0	0.0	33,291	80.2	33,291	71.8
Nomura	0	0.0	5,361	12.9	5,361	11.6
Mizuho	3,079	63.3	1,852	4.5	4,931	10.6
Jefferies Japan	819	16.8	819	2.0	1,638	3.5
Societe Generale	965	19.8	0	0.0	965	2.1
Mitsubishi UFJ Morgan Stanley	0	0.0	172	0.4	172	0.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	4,863	100.0	41,495	100.0	46,358	100.0
Total of all Trading Participant	4,863	100.0	41,495	100.0	46,358	100.0

Remark: Based on the total of sales and purchases