Daily Index Arbitrage Report(Total of All Trading Participant)

26-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(22-Oct) (thousand shares)

	Sales	Purchases
Number of Shares	1,585	9,603

2.Cash Position Related to Index Arbitrage(22-Oct) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	6,942	0	6,942	808,270	2,062	810,332
Change	-1,091	0	-1,091	-34,189	0	-34,189

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 "Nerest 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
22-Oct-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	345	21.8	4,863	50.6	5,208	46.5
U B S	0	0.0	3,926	40.9	3,926	35.1
Jefferies Japan	830	52.4	0	0.0	830	7.4
Mizuho	0	0.0	814	8.5	814	7.3
Societe Generale	410	25.9	0	0.0	410	3.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	1,585	100.0	9,603	100.0	11,188	100.0
Total of all Trading Participant	1,585	100.0	9,603	100.0	11,188	100.0

Remark: Based on the total of sales and purchases

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