Daily Index Arbitrage Report(Total of All Trading Participant)

27-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(23-Oct) (thousand shares)

	Sales	Purchases
Number of Shares	6,285	15,556

2.Cash Position Related to Index Arbitrage(23-Oct) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	8,483	0	8,483	820,692	2,062	822,754
Change	1,541	0	1,541	12,422	0	12,422

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

Active Arbitrageurs

Top 15 Trading Participant
23-Oct-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	407	6.5	10,993	70.7	11,400	52.2
Jefferies Japan	3,330	53.0	2,494	16.0	5,824	26.7
Mitsubishi UFJ Morgan Stanley	840	13.4	2,069	13.3	2,909	13.3
Societe Generale	1,708	27.2	0	0.0	1,708	7.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	6,285	100.0	15,556	100.0	21,841	100.0
Total of all Trading Participant	6,285	100.0	15,556	100.0	21,841	100.0

Remark: Based on the total of sales and purchases

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