Daily Index Arbitrage Report(Total of All Trading Participant)

28-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(26-Oct) (thousand shares)

	Sales	Purchases
Number of Shares	1,379	2,862

2.Cash Position Related to Index Arbitrage(26-Oct) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	10,025	0	10,025	704,384	2,062	706,446
Change	1,542	0	1,542	-116,308	0	-116,308

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
26-Oct-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies Japan	919	66.6	2,584	90.3	3,503	82.6
Mitsubishi UFJ Morgan Stanley	460	33.4	278	9.7	738	17.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	1,379	100.0	2,862	100.0	4,241	100.0
Total of all Trading Participant	1,379	100.0	2,862	100.0	4,241	100.0

Remark: Based on the total of sales and purchases

Copyright © 1996-2026 Tokyo Stock Exchange,Inc. All rights reserved.