Daily Index Arbitrage Report(Total of All Trading Participant)

29-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(27-Oct) (thousand shares)

	Sales	Purchases
Number of Shares	6,892	4,838

2.Cash Position Related to Index Arbitrage(27-Oct) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	4,689	0	4,689	817,566	2,062	819,628
Change	-5,336	0	-5,336	113,182	0	113,182

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
27-Oct-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Jefferies Japan	4,986	72.3	4,156	85.9	9,142	77.9
Mizuho	1,628	23.6	407	8.4	2,035	17.3
Mitsubishi UFJ Morgan Stanley	278	4.0	0	0.0	278	2.4
Societe Generale	0	0.0	275	5.7	275	2.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	6,892	100.0	4,838	100.0	11,730	100.0
Total of all Trading Participant	6,892	100.0	4,838	100.0	11,730	100.0

Remark: Based on the total of sales and purchases

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