Daily Index Arbitrage Report(Total of All Trading Participant)

30-Oct-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(28-Oct) (thousand shares)

	Sales	Purchases
Number of Shares	8,552	6,348

2.Cash Position Related to Index Arbitrage(28-Oct) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	14,445	0	14,445	825,585	2,062	827,647
Change	9,756	0	9,756	8,019	0	8,019

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
28-Oct-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Jefferies Japan	6,659	77.9	4,158	65.5	10,817	72.6
Mizuho	1,221	14.3	1,643	25.9	2,864	19.2
Mitsubishi UFJ Morgan Stanley	672	7.9	340	5.4	1,012	6.8
Societe Generale	0	0.0	207	3.3	207	1.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	8,552	100.0	6,348	100.0	14,900	100.0
Total of all Trading Participant	8,552	100.0	6,348	100.0	14,900	100.0

Remark: Based on the total of sales and purchases

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