Daily Index Arbitrage Report(Total of All Trading Participant)

02-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(29-Oct) (thousand shares)

	Sales	Purchases
Number of Shares	3,298	2,948

2.Cash Position Related to Index Arbitrage(29-Oct) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	14,483	0	14,483	819,951	2,062	822,013
Change	38	0	38	-5,634	0	-5,634

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
29-Oct-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Jefferies Japan	839	25.4	1,667	56.5	2,506	40.1
Mitsubishi UFJ Morgan Stanley	743	22.5	598	20.3	1,341	21.5
Mizuho	1,221	37.0	0	0.0	1,221	19.5
Societe Generale	495	15.0	683	23.2	1,178	18.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	3,298	100.0	2,948	100.0	6,246	100.0
Total of all Trading Participant	3,298	100.0	2,948	100.0	6,246	100.0

Remark: Based on the total of sales and purchases

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