Daily Index Arbitrage Report(Total of All Trading Participant)

04-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(30-Oct) (thousand shares)

	Sales	Purchases
Number of Shares	6,670	811

2.Cash Position Related to Index Arbitrage(30-Oct) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	19,315	0	19,315	819,425	2,062	821,487
Change	4,832	0	4,832	-526	0	-526

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
30-Oct-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Nomura	4,445	66.6	0	0.0	4,445	59.4
Jefferies Japan	1,232	18.5	404	49.8	1,636	21.9
Mitsubishi UFJ Morgan Stanley	993	14.9	0	0.0	993	13.3
Mizuho	0	0.0	407	50.2	407	5.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	6,670	100.0	811	100.0	7,481	100.0
Total of all Trading Participant	6,670	100.0	811	100.0	7,481	100.0

Remark: Based on the total of sales and purchases

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