

Daily Index Arbitrage Report(Total of All Trading Participant)

26-Nov-25

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(21-Nov)

(thousand shares)

	Sales	Purchases
Number of Shares	11,103	8,429

2.Cash Position Related to Index Arbitrage(21-Nov)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	1,171	0	1,171	964,022	0	964,022
Change	-22,893	0	-22,893	178,544	-1,632	176,912

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 "Nearest Contract Month"of"Cash position related to index arbitrage"includes the figures up to Dec contract of 2025

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant

21-Nov-25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Societe Generale	10,403	93.7	0	0.0	10,403	53.3
Mizuho	0	0.0	5,442	64.6	5,442	27.9
Jefferies	0	0.0	2,439	28.9	2,439	12.5
Mitsubishi UFJ Morgan Stanley	700	6.3	548	6.5	1,248	6.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	11,103	100.0	8,429	100.0	19,532	100.0
Total of all Trading Participant	11,103	100.0	8,429	100.0	19,532	100.0

Remark: Based on the total of sales and purchases

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