# Daily Index Arbitrage Report(Total of All Trading Participant)

05-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage( 2-Nov) (thousand shares)

| | Sales | Purchases |
|---|---|---|
| Number of Shares | 377 | 3,398 |

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

| | Sell Positions | | | Buy Positions | | |
|---|---|---|---|---|---|---|
| | Nearest Contract Month | Others | Total | Nearest Contract Month | Others | Total |
| Number of Shares | 17,281 | 0 | 17,281 | 807,186 | 2,062 | 809,248 |
| Change | -2,034 | 0 | -2,034 | -12,239 | 0 | -12,239 |

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
2-Nov-26

(thousand shares,%)

| Name | Sales | Percentage | Purchases | Percentage | Total | Percentage |
|---|---|---|---|---|---|---|
| Nomura | 0 | 0.0 | 2,848 | 83.8 | 2,848 | 75.4 |
| Mitsubishi UFJ Morgan Stanley | 377 | 100.0 | 143 | 4.2 | 520 | 13.8 |
| Mizuho | 0 | 0.0 | 407 | 12.0 | 407 | 10.8 |
| - | - | - | - | - | - | - |
| - | - | - | - | - | - | - |
| - | - | - | - | - | - | - |
| - | - | - | - | - | - | - |
| - | - | - | - | - | - | - |
| - | - | - | - | - | - | - |
| - | - | - | - | - | - | - |
| - | - | - | - | - | - | - |
| - | - | - | - | - | - | - |
| - | - | - | - | - | - | - |
| - | - | - | - | - | - | - |
| - | - | - | - | - | - | - |
| Total of top 15 Trading Participant | 377 | 100.0 | 3,398 | 100.0 | 3,775 | 100.0 |
| Total of all Trading Participant | 377 | 100.0 | 3,398 | 100.0 | 3,775 | 100.0 |

Remark: Based on the total of sales and purchases

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