Daily Index Arbitrage Report(Total of All Trading Participant)

06-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(4-Nov) (thousand shares)

	Sales	Purchases
Number of Shares	9,024	15,215

2.Cash Position Related to Index Arbitrage(4-Nov) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	11,149	0	11,149	770,495	2,062	772,557
Change	-6,132	0	-6,132	-36,691	0	-36,691

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

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

Active Arbitrageurs

Top 15 Trading Participant
4-Nov-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Nomura	0	0.0	13,567	89.2	13,567	56.0
Mitsubishi UFJ Morgan Stanley	7,254	80.4	0	0.0	7,254	29.9
Jefferies Japan	0	0.0	1,648	10.8	1,648	6.8
Mizuho	1,226	13.6	0	0.0	1,226	5.1
Societe Generale	544	6.0	0	0.0	544	2.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	9,024	100.0	15,215	100.0	24,239	100.0
Total of all Trading Participant	9,024	100.0	15,215	100.0	24,239	100.0

Remark: Based on the total of sales and purchases

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