Daily Index Arbitrage Report(Total of All Trading Participant)

09-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(5-Nov) (thousand shares)

	Sales	Purchases
Number of Shares	15,918	45,338

2.Cash Position Related to Index Arbitrage(5-Nov) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	9,155	0	9,155	851,934	2,062	853,996
Change	-1,994	0	-1,994	81,439	0	81,439

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
5-Nov-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Mizuho	4,887	30.7	16,189	35.7	21,076	34.4
Jefferies Japan	9,457	59.4	8,630	19.0	18,087	29.5
U B S	0	0.0	12,340	27.2	12,340	20.1
Mitsubishi UFJ Morgan Stanley	1,299	8.2	4,941	10.9	6,240	10.2
Nomura	0	0.0	2,828	6.2	2,828	4.6
Societe Generale	275	1.7	410	0.9	685	1.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	15,918	100.0	45,338	100.0	61,256	100.0
Total of all Trading Participant	15,918	100.0	45,338	100.0	61,256	100.0

Remark: Based on the total of sales and purchases

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