Daily Index Arbitrage Report(Total of All Trading Participant)

10-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(6-Nov) (thousand shares)

	Sales	Purchases
Number of Shares	14,039	9,894

2.Cash Position Related to Index Arbitrage(6-Nov) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	8,931	0	8,931	813,573	2,062	815,635
Change	-224	0	-224	-38,361	0	-38,361

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
6-Nov-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	14,039	100.0	1,015	10.3	15,054	62.9
Mizuho	0	0.0	6,119	61.8	6,119	25.6
Jefferies Japan	0	0.0	1,644	16.6	1,644	6.9
Societe Generale	0	0.0	1,116	11.3	1,116	4.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	14,039	100.0	9,894	100.0	23,933	100.0
Total of all Trading Participant	14,039	100.0	9,894	100.0	23,933	100.0

Remark: Based on the total of sales and purchases

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