Daily Index Arbitrage Report(Total of All Trading Participant)

11-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(9-Nov) (thousand shares)

	Sales	Purchases
Number of Shares	3,300	2,764

2.Cash Position Related to Index Arbitrage(9-Nov) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	4,475	0	4,475	783,967	2,062	786,029
Change	-4,456	0	-4,456	-29,606	0	-29,606

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
9-Nov-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Mizuho	2,436	73.8	0	0.0	2,436	40.2
Nomura	864	26.2	1,455	52.6	2,319	38.2
Jefferies Japan	0	0.0	827	29.9	827	13.6
Societe Generale	0	0.0	482	17.4	482	7.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	3,300	100.0	2,764	100.0	6,064	100.0
Total of all Trading Participant	3,300	100.0	2,764	100.0	6,064	100.0

Remark: Based on the total of sales and purchases

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