Daily Index Arbitrage Report(Total of All Trading Participant)

12-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(10-Nov) (thousand shares)

	Sales	Purchases
Number of Shares	3,508	8,772

2.Cash Position Related to Index Arbitrage(10-Nov) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	6,514	0	6,514	816,569	2,062	818,631
Change	2,039	0	2,039	32,602	0	32,602

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
10-Nov-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	655	18.7	6,060	69.1	6,715	54.7
Nomura	2,039	58.1	0	0.0	2,039	16.6
Jefferies Japan	0	0.0	1,647	18.8	1,647	13.4
Societe Generale	0	0.0	1,065	12.1	1,065	8.7
Mizuho	814	23.2	0	0.0	814	6.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	3,508	100.0	8,772	100.0	12,280	100.0
Total of all Trading Participant	3,508	100.0	8,772	100.0	12,280	100.0

Remark: Based on the total of sales and purchases

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