Daily Index Arbitrage Report(Total of All Trading Participant)

13-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(11-Nov) (thousand shares)

	Sales	Purchases
Number of Shares	4,261	9,525

2.Cash Position Related to Index Arbitrage(11-Nov) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	6,523	0	6,523	828,349	2,062	830,411
Change	9	0	9	11,780	0	11,780

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
11-Nov-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Mizuho	0	0.0	8,586	90.1	8,586	62.3
Jefferies Japan	4,118	96.6	0	0.0	4,118	29.9
Mitsubishi UFJ Morgan Stanley	143	3.4	732	7.7	875	6.3
Societe Generale	0	0.0	207	2.2	207	1.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	4,261	100.0	9,525	100.0	13,786	100.0
Total of all Trading Participant	4,261	100.0	9,525	100.0	13,786	100.0

Remark: Based on the total of sales and purchases

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