Daily Index Arbitrage Report(Total of All Trading Participant)

16-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(12-Nov) (thousand shares)

	Sales	Purchases
Number of Shares	5,147	6,156

2.Cash Position Related to Index Arbitrage(12-Nov) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	6,130	0	6,130	846,598	2,062	848,660
Change	-393	0	-393	18,249	0	18,249

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
12-Nov-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Jefferies Japan	4,110	79.9	3,290	53.4	7,400	65.5
Mitsubishi UFJ Morgan Stanley	0	0.0	2,567	41.7	2,567	22.7
Mizuho	814	15.8	0	0.0	814	7.2
Nomura	223	4.3	299	4.9	522	4.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	5,147	100.0	6,156	100.0	11,303	100.0
Total of all Trading Participant	5,147	100.0	6,156	100.0	11,303	100.0

Remark: Based on the total of sales and purchases

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