Daily Index Arbitrage Report(Total of All Trading Participant)

17-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(13-Nov) (thousand shares)

	Sales	Purchases
Number of Shares	11,470	7,636

2.Cash Position Related to Index Arbitrage(13-Nov) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	6,528	0	6,528	847,248	2,062	849,310
Change	398	0	398	650	0	650

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
13-Nov-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Mitsubishi UFJ Morgan Stanley	10,243	89.3	3,498	45.8	13,741	71.9
Nomura	0	0.0	2,083	27.3	2,083	10.9
Jefferies Japan	0	0.0	1,648	21.6	1,648	8.6
Mizuho	1,227	10.7	407	5.3	1,634	8.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	11,470	100.0	7,636	100.0	19,106	100.0
Total of all Trading Participant	11,470	100.0	7,636	100.0	19,106	100.0

Remark: Based on the total of sales and purchases

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