Daily Index Arbitrage Report(Total of All Trading Participant)

18-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(16-Nov) (thousand shares)

	Sales	Purchases
Number of Shares	7,780	14,392

2.Cash Position Related to Index Arbitrage(16-Nov) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	9,731	0	9,731	868,111	2,062	870,173
Change	3,203	0	3,203	20,863	0	20,863

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
16-Nov-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Nomura	3,214	41.3	8,231	57.2	11,445	51.6
Jefferies Japan	3,290	42.3	2,463	17.1	5,753	25.9
U B S	0	0.0	3,291	22.9	3,291	14.8
Mitsubishi UFJ Morgan Stanley	825	10.6	0	0.0	825	3.7
Societe Generale	451	5.8	0	0.0	451	2.0
Mizuho	0	0.0	407	2.8	407	1.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	7,780	100.0	14,392	100.0	22,172	100.0
Total of all Trading Participant	7,780	100.0	14,392	100.0	22,172	100.0

Remark: Based on the total of sales and purchases

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