Daily Index Arbitrage Report(Total of All Trading Participant)

19-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(17-Nov) (thousand shares)

	Sales	Purchases
Number of Shares	2,249	12,386

2.Cash Position Related to Index Arbitrage(17-Nov) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	9,281	0	9,281	946,377	2,062	948,439
Change	-450	0	-450	78,266	0	78,266

Remarks: 1. Change means comparison to the position of the previous day. - 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 "Nearest Contract Month"of"Cash position related to index arbitrage"includes the figures up to Dec contract of 2026

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant
17-Nov-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
U B S	0	0.0	6,021	48.6	6,021	41.1
Mitsubishi UFJ Morgan Stanley	0	0.0	3,499	28.2	3,499	23.9
Jefferies Japan	816	36.3	2,052	16.6	2,868	19.6
Mizuho	1,226	54.5	814	6.6	2,040	13.9
Societe Generale	207	9.2	0	0.0	207	1.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	2,249	100.0	12,386	100.0	14,635	100.0
Total of all Trading Participant	2,249	100.0	12,386	100.0	14,635	100.0

Remark: Based on the total of sales and purchases

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