Daily Index Arbitrage Report(Total of All Trading Participant)

20-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(18-Nov) (thousand shares)

	Sales	Purchases
Number of Shares	9,811	15,270

2.Cash Position Related to Index Arbitrage(18-Nov) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	7,725	0	7,725	956,426	2,062	958,488
Change	-1,556	0	-1,556	10,049	0	10,049

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

Active Arbitrageurs

Top 15 Trading Participant
18-Nov-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Societe Generale	0	0.0	8,967	58.7	8,967	35.8
Jefferies Japan	4,519	46.1	2,463	16.1	6,982	27.8
Mitsubishi UFJ Morgan Stanley	4,885	49.8	988	6.5	5,873	23.4
Mizuho	407	4.1	2,852	18.7	3,259	13.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	9,811	100.0	15,270	100.0	25,081	100.0
Total of all Trading Participant	9,811	100.0	15,270	100.0	25,081	100.0

Remark: Based on the total of sales and purchases

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