Daily Index Arbitrage Report(Total of All Trading Participant)

24-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(19-Nov) (thousand shares)

	Sales	Purchases
Number of Shares	287	11,594

2.Cash Position Related to Index Arbitrage(19-Nov) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	8,824	0	8,824	975,858	2,064	977,922
Change	1,099	0	1,099	19,432	2	19,434

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
19-Nov-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
U B S	0	0.0	6,691	57.7	6,691	56.3
Mizuho	0	0.0	4,081	35.2	4,081	34.3
Jefferies Japan	0	0.0	822	7.1	822	6.9
Nomura	287	100.0	0	0.0	287	2.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	287	100.0	11,594	100.0	11,881	100.0
Total of all Trading Participant	287	100.0	11,594	100.0	11,881	100.0

Remark: Based on the total of sales and purchases

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