Daily Index Arbitrage Report(Total of All Trading Participant)

25-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(20-Nov) (thousand shares)

	Sales	Purchases
Number of Shares	8,825	7,676

2.Cash Position Related to Index Arbitrage(20-Nov) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	10,187	0	10,187	904,123	2,064	906,187
Change	1,363	0	1,363	-71,735	0	-71,735

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
20-Nov-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Nomura	2,115	24.0	4,533	59.1	6,648	40.3
Mitsubishi UFJ Morgan Stanley	5,336	60.5	0	0.0	5,336	32.3
Mizuho	408	4.6	1,632	21.3	2,040	12.4
Societe Generale	966	10.9	287	3.7	1,253	7.6
Jefferies Japan	0	0.0	1,224	15.9	1,224	7.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	8,825	100.0	7,676	100.0	16,501	100.0
Total of all Trading Participant	8,825	100.0	7,676	100.0	16,501	100.0

Remark: Based on the total of sales and purchases

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