Daily Index Arbitrage Report(Total of All Trading Participant)

26-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(24-Nov) (thousand shares)

	Sales	Purchases
Number of Shares	11,266	1,728

2.Cash Position Related to Index Arbitrage(24-Nov) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	5,096	0	5,096	936,950	2,064	939,014
Change	-5,091	0	-5,091	32,827	0	32,827

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
24-Nov-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	9,638	85.5	0	0.0	9,638	74.2
Mizuho	1,628	14.5	0	0.0	1,628	12.5
Nomura	0	0.0	1,114	64.5	1,114	8.6
Societe Generale	0	0.0	614	35.5	614	4.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	11,266	100.0	1,728	100.0	12,994	100.0
Total of all Trading Participant	11,266	100.0	1,728	100.0	12,994	100.0

Remark: Based on the total of sales and purchases

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