Daily Index Arbitrage Report(Total of All Trading Participant)

27-Nov-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(25-Nov) (thousand shares)

	Sales	Purchases
Number of Shares	829	1,691

2.Cash Position Related to Index Arbitrage(25-Nov) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	4,124	0	4,124	1,045,065	2,064	1,047,129
Change	-972	0	-972	108,115	0	108,115

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
25-Nov-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Jefferies Japan	829	100.0	829	49.0	1,658	65.8
Societe Generale	0	0.0	410	24.2	410	16.3
Mizuho	0	0.0	408	24.1	408	16.2
Mitsubishi UFJ Morgan Stanley	0	0.0	44	2.6	44	1.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	829	100.0	1,691	100.0	2,520	100.0
Total of all Trading Participant	829	100.0	1,691	100.0	2,520	100.0

Remark: Based on the total of sales and purchases

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