

Daily Index Arbitrage Report(Total of All Trading Participant)

08-May-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(1-May)

(thousand shares)

	Sales	Purchases
Number of Shares	2,899	929

2. Cash Position Related to Index Arbitrage(1-May)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	46,479	0	46,479	811,867	1,801	813,668
Change	-579	0	-579	-3,207	0	-3,207

Remarks: 1. Change means comparison to last weekend's position. - 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 Jun contract of 2026

Active Arbitrageurs

Top 15 Trading Participant

1-May-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	2,439	84.1	0	0.0	2,439	63.7
Mitsubishi UFJ Morgan Stanley	460	15.9	929	100.0	1,389	36.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	2,899	100.0	929	100.0	3,828	100.0
Total of all Trading Participant	2,899	100.0	929	100.0	3,828	100.0

Remark: Based on the total of sales and purchases