

Daily Index Arbitrage Report(Total of All Trading Participant)

13-May-26

Tokyo Stock Exchange,Inc.

1. Stock Transaction Related to Index Arbitrage(11-May)

(thousand shares)

	Sales	Purchases
Number of Shares	25,887	1,182

2. Cash Position Related to Index Arbitrage(11-May)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	5,873	0	5,873	771,256	0	771,256
Change	-24,690	0	-24,690	-41,133	-1,801	-42,934

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

11-May-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
U B S	13,585	52.5	0	0.0	13,585	50.2
Societe Generale	8,229	31.8	0	0.0	8,229	30.4
Mitsubishi UFJ Morgan Stanley	1,509	5.8	1,182	100.0	2,691	9.9
Jefferies Japan	1,466	5.7	0	0.0	1,466	5.4
Mizuho	1,098	4.2	0	0.0	1,098	4.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	25,887	100.0	1,182	100.0	27,069	100.0
Total of all Trading Participant	25,887	100.0	1,182	100.0	27,069	100.0

Remark: Based on the total of sales and purchases