

# Daily Index Arbitrage Report(Total of All Trading Participant)

28-May-26

Tokyo Stock Exchange, Inc.

## 1. Stock Transaction Related to Index Arbitrage( 26-May)

(thousand shares)

	Sales	Purchases
Number of Shares	<b>33,893</b>	<b>9,285</b>

## 2. Cash Position Related to Index Arbitrage( 26-May)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	0	0	0	786,734	0	786,734
Change	0	0	0	-10,241	0	-10,241

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

26-May-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	21,845	64.5	6,692	72.1	28,537	66.1
U B S	7,433	21.9	0	0.0	7,433	17.2
Societe Generale	3,506	10.3	0	0.0	3,506	8.1
Jefferies Japan	369	1.1	2,593	27.9	2,962	6.9
Mizuho	740	2.2	0	0.0	740	1.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
<b>Total of top 15 Trading Participant</b>	<b>33,893</b>	<b>100.0</b>	<b>9,285</b>	<b>100.0</b>	<b>43,178</b>	<b>100.0</b>
<b>Total of all Trading Participant</b>	<b>33,893</b>	<b>100.0</b>	<b>9,285</b>	<b>100.0</b>	<b>43,178</b>	<b>100.0</b>

Remark: Based on the total of sales and purchases