

Daily Index Arbitrage Report(Total of All Trading Participant)

29-May-26

Tokyo Stock Exchange,Inc.

1. Stock Transaction Related to Index Arbitrage(27-May)

(thousand shares)

	Sales	Purchases
Number of Shares	40,862	24,949

2. Cash Position Related to Index Arbitrage(27-May)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	0	0	0	659,867	0	659,867
Change	0	0	0	-126,867	0	-126,867

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant

27-May-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	38,519	94.3	716	2.9	39,235	59.6
Mitsubishi UFJ Morgan Stanley	119	0.3	24,233	97.1	24,352	37.0
Jefferies Japan	2,224	5.4	0	0.0	2,224	3.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	40,862	100.0	24,949	100.0	65,811	100.0
Total of all Trading Participant	40,862	100.0	24,949	100.0	65,811	100.0

Remark: Based on the total of sales and purchases