Daily Index Arbitrage Report(Total of All Trading Participant)

01-Jun-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(28-May) (thousand shares)

	Sales	Purchases
Number of Shares	1,155	2,184

2.Cash Position Related to Index Arbitrage(28-May) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	0	0	0	665,733	0	665,733
Change	0	0	0	5,866	0	5,866

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 "Nerest Contract Month"of"Cash position related to index arbitrage"includes the figures up to Jun contract of 2026

Active Arbitrageurs

Top 15 Trading Participant
28-May-26

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Jefferies Japan	734	63.5	734	33.6	1,468	44.0
Mizuho	0	0.0	1,208	55.3	1,208	36.2
Societe Generale	117	10.1	242	11.1	359	10.8
Mitsubishi UFJ Morgan Stanley	304	26.3	0	0.0	304	9.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	1,155	100.0	2,184	100.0	3,339	100.0
Total of all Trading Participant	1,155	100.0	2,184	100.0	3,339	100.0

Remark: Based on the total of sales and purchases

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