

Daily Index Arbitrage Report(Total of All Trading Participant)

02-Jun-26

Tokyo Stock Exchange,Inc.

1. Stock Transaction Related to Index Arbitrage(29-May) (thousand shares)

	Sales	Purchases
Number of Shares	7,610	12,456

2. Cash Position Related to Index Arbitrage(29-May) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	0	0	0	666,430	0	666,430
Change	0	0	0	697	0	697

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 29-May-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	239	3.1	9,650	77.5	9,889	49.3
Mizuho	5,883	77.3	358	2.9	6,241	31.1
Jefferies Japan	1,488	19.6	1,488	11.9	2,976	14.8
Societe Generale	0	0.0	960	7.7	960	4.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	7,610	100.0	12,456	100.0	20,066	100.0
Total of all Trading Participant	7,610	100.0	12,456	100.0	20,066	100.0

Remark: Based on the total of sales and purchases