

Daily Index Arbitrage Report(Total of All Trading Participant)

08-Jun-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(4-Jun)

(thousand shares)

	Sales	Purchases
Number of Shares	2,314	2,617

2. Cash Position Related to Index Arbitrage(4-Jun)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	2,983	0	2,983	701,943	0	701,943
Change	68	0	68	-9,014	0	-9,014

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

4-Jun-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	1,059	45.8	682	26.1	1,741	35.3
Jefferies Japan	358	15.5	1,094	41.8	1,452	29.4
Mizuho	716	30.9	358	13.7	1,074	21.8
U B S	0	0.0	483	18.5	483	9.8
Societe Generale	181	7.8	0	0.0	181	3.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	2,314	100.0	2,617	100.0	4,931	100.0
Total of all Trading Participant	2,314	100.0	2,617	100.0	4,931	100.0

Remark: Based on the total of sales and purchases