

Daily Index Arbitrage Report(Total of All Trading Participant)

09-Jun-26

Tokyo Stock Exchange,Inc.

1. Stock Transaction Related to Index Arbitrage(5-Jun)

(thousand shares)

	Sales	Purchases
Number of Shares	1,841	1,110

2. Cash Position Related to Index Arbitrage(5-Jun)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	0	0	0	706,082	0	706,082
Change	-2,983	0	-2,983	4,139	0	4,139

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

5-Jun-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies Japan	1,488	80.8	752	67.7	2,240	75.9
Mizuho	0	0.0	358	32.3	358	12.1
Mitsubishi UFJ Morgan Stanley	353	19.2	0	0.0	353	12.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	1,841	100.0	1,110	100.0	2,951	100.0
Total of all Trading Participant	1,841	100.0	1,110	100.0	2,951	100.0

Remark: Based on the total of sales and purchases