

Daily Index Arbitrage Report(Total of All Trading Participant)

26-Jun-25

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(24-Jun)

(thousand shares)

	Sales	Purchases
Number of Shares	8,506	2,721

2.Cash Position Related to Index Arbitrage(24-Jun)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	59,615	0	59,615	712,499	29,062	741,561
Change	666	0	666	-7,393	0	-7,393

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 Sep contract of 2025

Active Arbitrageurs

Top 15 Trading Participant

24-Jun-25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	1,912	22.5	2,721	100.0	4,633	41.3
Mitsubishi UFJ Morgan Stanley	4,195	49.3	0	0.0	4,195	37.4
Jefferies	1,324	15.6	0	0.0	1,324	11.8
Societe Generale	1,075	12.6	0	0.0	1,075	9.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	8,506	100.0	2,721	100.0	11,227	100.0
Total of all Trading Participant	8,506	100.0	2,721	100.0	11,227	100.0

Remark: Based on the total of sales and purchases