

Daily Index Arbitrage Report(Total of All Trading Participant)

01-Jul-25

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(27-Jun)

(thousand shares)

	Sales	Purchases
Number of Shares	15,314	16,864

2.Cash Position Related to Index Arbitrage(27-Jun)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	28,378	0	28,378	702,235	0	702,235
Change	-840	0	-840	41,300	0	41,300

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant

27-Jun-25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	0	0.0	14,571	86.4	14,571	45.3
Societe Generale	11,573	75.6	1,616	9.6	13,189	41.0
Mizuho	3,064	20.0	0	0.0	3,064	9.5
Jefferies	677	4.4	677	4.0	1,354	4.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	15,314	100.0	16,864	100.0	32,178	100.0
Total of all Trading Participant	15,314	100.0	16,864	100.0	32,178	100.0

Remark: Based on the total of sales and purchases