

# Daily Index Arbitrage Report(Total of All Trading Participant)

02-Jul-25

Tokyo Stock Exchange,Inc.

## 1.StockTransaction Related to Index Arbitrage( 30-Jun)

(thousand shares)

	Sales	Purchases
Number of Shares	3,258	7,984

## 2.Cash Position Related to Index Arbitrage( 30-Jun)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	32,983	0	32,983	700,470	0	700,470
Change	4,605	0	4,605	-1,765	0	-1,765

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

30-Jun-25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	804	24.7	6,146	77.0	6,950	61.8
Mitsubishi UFJ Morgan Stanley	2,454	75.3	222	2.8	2,676	23.8
Societe Generale	0	0.0	1,616	20.2	1,616	14.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	3,258	100.0	7,984	100.0	11,242	100.0
Total of all Trading Participant	3,258	100.0	7,984	100.0	11,242	100.0

Remark: Based on the total of sales and purchases

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