

Daily Index Arbitrage Report(Total of All Trading Participant)

04-Jul-25

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(2-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	39,679	1,753

2.Cash Position Related to Index Arbitrage(2-Jul)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	45,005	0	45,005	641,013	0	641,013
Change	5,491	0	5,491	-39,003	0	-39,003

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

2-Jul-25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	22,057	55.6	0	0.0	22,057	53.2
U B S	13,577	34.2	0	0.0	13,577	32.8
Jefferies	2,038	5.1	1,360	77.6	3,398	8.2
Mizuho	2,007	5.1	393	22.4	2,400	5.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	39,679	100.0	1,753	100.0	41,432	100.0
Total of all Trading Participant	39,679	100.0	1,753	100.0	41,432	100.0

Remark: Based on the total of sales and purchases