

Daily Index Arbitrage Report(Total of All Trading Participant)

07-Jul-25

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(3-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	13,511	2,109

2.Cash Position Related to Index Arbitrage(3-Jul)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	35,207	0	35,207	671,588	0	671,588
Change	-9,798	0	-9,798	30,575	0	30,575

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

3-Jul-25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	9,506	70.4	0	0.0	9,506	60.9
Mizuho	2,865	21.2	322	15.3	3,187	20.4
Jefferies	1,140	8.4	1,140	54.1	2,280	14.6
Societe Generale	0	0.0	647	30.7	647	4.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	13,511	100.0	2,109	100.0	15,620	100.0
Total of all Trading Participant	13,511	100.0	2,109	100.0	15,620	100.0

Remark: Based on the total of sales and purchases