

Daily Index Arbitrage Report(Total of All Trading Participant)

15-Jun-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(11-Jun)

(thousand shares)

	Sales	Purchases
Number of Shares	12,380	11,422

2. Cash Position Related to Index Arbitrage(11-Jun)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	19,240	0	19,240	597,165	15,296	612,461
Change	16,067	0	16,067	-47,859	10,375	-37,484

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 Jun contract of 2026

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

Active Arbitrageurs

Top 15 Trading Participant

11-Jun-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	9,046	73.1	9,198	80.5	18,244	76.6
Jefferies Japan	3,334	26.9	2,224	19.5	5,558	23.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	12,380	100.0	11,422	100.0	23,802	100.0
Total of all Trading Participant	12,380	100.0	11,422	100.0	23,802	100.0

Remark: Based on the total of sales and purchases