

Daily Index Arbitrage Report(Total of All Trading Participant)

16-Jun-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(12-Jun)

(thousand shares)

	Sales	Purchases
Number of Shares	33,874	68,090

2. Cash Position Related to Index Arbitrage(12-Jun)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	4,070	0	4,070	654,054	0	654,054
Change	-15,170	0	-15,170	56,889	-15,296	41,593

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 2026

Active Arbitrageurs

Top 15 Trading Participant

12-Jun-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	31,951	94.3	24,214	35.6	56,165	55.1
Mitsubishi UFJ Morgan Stanley	414	1.2	35,727	52.5	36,141	35.4
Societe Generale	793	2.3	8,149	12.0	8,942	8.8
Jefferies Japan	716	2.1	0	0.0	716	0.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	33,874	100.0	68,090	100.0	101,964	100.0
Total of all Trading Participant	33,874	100.0	68,090	100.0	101,964	100.0

Remark: Based on the total of sales and purchases