

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

19-Jun-26

Tokyo Stock Exchange, Inc.

## 1. Stock Transaction Related to Index Arbitrage( 17-Jun)

(thousand shares)

	Sales	Purchases
Number of Shares	<b>2,409</b>	<b>3,162</b>

## 2. Cash Position Related to Index Arbitrage( 17-Jun)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	2,356	0	2,356	660,367	0	660,367
Change	-508	0	-508	-15,840	0	-15,840

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

17-Jun-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies Japan	2,231	92.6	2,589	81.9	4,820	86.5
Mitsubishi UFJ Morgan Stanley	178	7.4	573	18.1	751	13.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
<b>Total of top 15 Trading Participant</b>	<b>2,409</b>	<b>100.0</b>	<b>3,162</b>	<b>100.0</b>	<b>5,571</b>	<b>100.0</b>
<b>Total of all Trading Participant</b>	<b>2,409</b>	<b>100.0</b>	<b>3,162</b>	<b>100.0</b>	<b>5,571</b>	<b>100.0</b>

Remark: Based on the total of sales and purchases