

Daily Index Arbitrage Report(Total of All Trading Participant)

22-Jun-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(18-Jun)

(thousand shares)

	Sales	Purchases
Number of Shares	2,526	1,264

2. Cash Position Related to Index Arbitrage(18-Jun)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	0	0	0	644,816	0	644,816
Change	-2,356	0	-2,356	-15,551	0	-15,551

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

18-Jun-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies Japan	1,100	43.5	742	58.7	1,842	48.6
Mizuho	1,074	42.5	0	0.0	1,074	28.3
Mitsubishi UFJ Morgan Stanley	352	13.9	522	41.3	874	23.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	2,526	100.0	1,264	100.0	3,790	100.0
Total of all Trading Participant	2,526	100.0	1,264	100.0	3,790	100.0

Remark: Based on the total of sales and purchases