

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

29-Jun-26

Tokyo Stock Exchange, Inc.

## 1. Stock Transaction Related to Index Arbitrage( 25-Jun)

(thousand shares)

	Sales	Purchases
Number of Shares	<b>2,213</b>	<b>7,683</b>

## 2. Cash Position Related to Index Arbitrage( 25-Jun)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	2,877	4,803	7,680	620,482	1,801	622,283
Change	1,301	0	1,301	11,264	0	11,264

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

25-Jun-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	181	8.2	4,736	61.6	4,917	49.7
Jefferies Japan	0	0.0	2,589	33.7	2,589	26.2
Mizuho	1,790	80.9	0	0.0	1,790	18.1
Societe Generale	242	10.9	358	4.7	600	6.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
<b>Total of top 15 Trading Participant</b>	<b>2,213</b>	<b>100.0</b>	<b>7,683</b>	<b>100.0</b>	<b>9,896</b>	<b>100.0</b>
<b>Total of all Trading Participant</b>	<b>2,213</b>	<b>100.0</b>	<b>7,683</b>	<b>100.0</b>	<b>9,896</b>	<b>100.0</b>

Remark: Based on the total of sales and purchases