

Daily Index Arbitrage Report(Total of All Trading Participant)

30-Jun-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(26-Jun)

(thousand shares)

	Sales	Purchases
Number of Shares	10,996	8,757

2. Cash Position Related to Index Arbitrage(26-Jun)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	1,124	0	1,124	675,623	0	675,623
Change	-1,753	-4,803	-6,556	55,141	-1,801	53,340

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

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

Active Arbitrageurs

Top 15 Trading Participant

26-Jun-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	179	1.6	7,259	82.9	7,438	37.7
Societe Generale	5,364	48.8	0	0.0	5,364	27.2
Mizuho	2,864	26.0	1,498	17.1	4,362	22.1
Jefferies Japan	2,589	23.5	0	0.0	2,589	13.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	10,996	100.0	8,757	100.0	19,753	100.0
Total of all Trading Participant	10,996	100.0	8,757	100.0	19,753	100.0

Remark: Based on the total of sales and purchases