

Daily Index Arbitrage Report(Total of All Trading Participant)

01-Jul-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(29-Jun)

(thousand shares)

	Sales	Purchases
Number of Shares	4,843	866

2. Cash Position Related to Index Arbitrage(29-Jun)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	5,778	4,909	10,687	723,726	1,841	725,567
Change	4,654	4,909	9,563	48,103	1,841	49,944

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

29-Jun-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	2,595	53.6	746	86.1	3,341	58.5
Mitsubishi UFJ Morgan Stanley	2,248	46.4	120	13.9	2,368	41.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	4,843	100.0	866	100.0	5,709	100.0
Total of all Trading Participant	4,843	100.0	866	100.0	5,709	100.0

Remark: Based on the total of sales and purchases