

Daily Index Arbitrage Report(Total of All Trading Participant)

02-Jul-26

Tokyo Stock Exchange,Inc.

1. Stock Transaction Related to Index Arbitrage(30-Jun)

(thousand shares)

	Sales	Purchases
Number of Shares	3,789	3,184

2. Cash Position Related to Index Arbitrage(30-Jun)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	10,674	4,909	15,583	679,176	1,841	681,017
Change	4,896	0	4,896	-44,550	0	-44,550

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

30-Jun-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies Japan	1,123	29.6	2,638	82.9	3,761	53.9
Mitsubishi UFJ Morgan Stanley	2,666	70.4	180	5.7	2,846	40.8
Mizuho	0	0.0	366	11.5	366	5.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	3,789	100.0	3,184	100.0	6,973	100.0
Total of all Trading Participant	3,789	100.0	3,184	100.0	6,973	100.0

Remark: Based on the total of sales and purchases