

Daily Index Arbitrage Report(Total of All Trading Participant)

03-Jul-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(1-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	12,364	2,747

2.Cash Position Related to Index Arbitrage(1-Jul)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	10,037	4,909	14,946	659,850	1,841	661,691
Change	-637	0	-637	-19,326	0	-19,326

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

1-Jul-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	10,848	87.7	0	0.0	10,848	71.8
Societe Generale	0	0.0	2,381	86.7	2,381	15.8
Jefferies Japan	1,516	12.3	0	0.0	1,516	10.0
Mizuho	0	0.0	366	13.3	366	2.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	12,364	100.0	2,747	100.0	15,111	100.0
Total of all Trading Participant	12,364	100.0	2,747	100.0	15,111	100.0

Remark: Based on the total of sales and purchases