

Daily Index Arbitrage Report(Total of All Trading Participant)

06-Jul-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(2-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	2,718	8,918

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

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	10,172	4,909	15,081	671,476	1,841	673,317
Change	135	0	135	11,626	0	11,626

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

2-Jul-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	366	13.5	5,176	58.0	5,542	47.6
Mitsubishi UFJ Morgan Stanley	2,352	86.5	2,992	33.6	5,344	45.9
Jefferies Japan	0	0.0	750	8.4	750	6.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	2,718	100.0	8,918	100.0	11,636	100.0
Total of all Trading Participant	2,718	100.0	8,918	100.0	11,636	100.0

Remark: Based on the total of sales and purchases