

Daily Index Arbitrage Report(Total of All Trading Participant)

07-Jul-26

Tokyo Stock Exchange,Inc.

1. Stock Transaction Related to Index Arbitrage(3-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	2,825	5,706

2. Cash Position Related to Index Arbitrage(3-Jul)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	8,419	4,909	13,328	666,691	1,841	668,532
Change	-1,753	0	-1,753	-4,785	0	-4,785

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

3-Jul-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies Japan	2,642	93.5	1,892	33.2	4,534	53.1
Mitsubishi UFJ Morgan Stanley	183	6.5	1,948	34.1	2,131	25.0
Mizuho	0	0.0	1,464	25.7	1,464	17.2
Societe Generale	0	0.0	402	7.0	402	4.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	2,825	100.0	5,706	100.0	8,531	100.0
Total of all Trading Participant	2,825	100.0	5,706	100.0	8,531	100.0

Remark: Based on the total of sales and purchases