

Daily Index Arbitrage Report(Total of All Trading Participant)

09-Jul-26

Tokyo Stock Exchange,Inc.

1. Stock Transaction Related to Index Arbitrage(7-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	558	1,807

2. Cash Position Related to Index Arbitrage(7-Jul)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	10,963	4,909	15,872	655,448	1,841	657,289
Change	340	0	340	-4,967	0	-4,967

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

7-Jul-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies Japan	379	67.9	745	41.2	1,124	47.5
Mizuho	0	0.0	732	40.5	732	31.0
Mitsubishi UFJ Morgan Stanley	179	32.1	119	6.6	298	12.6
Societe Generale	0	0.0	211	11.7	211	8.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	558	100.0	1,807	100.0	2,365	100.0
Total of all Trading Participant	558	100.0	1,807	100.0	2,365	100.0

Remark: Based on the total of sales and purchases