

Daily Index Arbitrage Report(Total of All Trading Participant)

10-Jul-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(8-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	8,104	20,426

2. Cash Position Related to Index Arbitrage(8-Jul)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	7,195	4,909	12,104	666,966	1,841	668,807
Change	-3,768	0	-3,768	11,518	0	11,518

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

8-Jul-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	3,712	45.8	9,919	48.6	13,631	47.8
Mizuho	4,392	54.2	5,625	27.5	10,017	35.1
Jefferies Japan	0	0.0	2,614	12.8	2,614	9.2
Societe Generale	0	0.0	2,268	11.1	2,268	7.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	8,104	100.0	20,426	100.0	28,530	100.0
Total of all Trading Participant	8,104	100.0	20,426	100.0	28,530	100.0

Remark: Based on the total of sales and purchases