

Daily Index Arbitrage Report(Total of All Trading Participant)

16-Jul-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(14-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	5,686	10,392

2.Cash Position Related to Index Arbitrage(14-Jul)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	5,803	4,909	10,712	657,159	1,841	659,000
Change	-282	0	-282	5,062	0	5,062

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

14-Jul-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	121	2.1	7,413	71.3	7,534	46.9
Jefferies Japan	2,247	39.5	2,247	21.6	4,494	28.0
Societe Generale	1,854	32.6	366	3.5	2,220	13.8
Mizuho	1,464	25.7	366	3.5	1,830	11.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	5,686	100.0	10,392	100.0	16,078	100.0
Total of all Trading Participant	5,686	100.0	10,392	100.0	16,078	100.0

Remark: Based on the total of sales and purchases