

Daily Index Arbitrage Report(Total of All Trading Participant)

17-Jul-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(15-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	11,384	3,138

2.Cash Position Related to Index Arbitrage(15-Jul)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	8,952	4,909	13,861	663,841	1,841	665,682
Change	3,149	0	3,149	6,682	0	6,682

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

15-Jul-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	8,265	72.6	121	3.9	8,386	57.7
Jefferies Japan	2,267	19.9	3,017	96.1	5,284	36.4
Mizuho	732	6.4	0	0.0	732	5.0
Societe Generale	120	1.1	0	0.0	120	0.8
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Total of top 15 Trading Participant	11,384	100.0	3,138	100.0	14,522	100.0
Total of all Trading Participant	11,384	100.0	3,138	100.0	14,522	100.0

Remark: Based on the total of sales and purchases