

Daily Index Arbitrage Report(Total of All Trading Participant)

22-Jul-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(17-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	5,876	9,675

2.Cash Position Related to Index Arbitrage(17-Jul)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	26,616	4,909	31,525	664,577	1,841	666,418
Change	8,130	0	8,130	458	0	458

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

17-Jul-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	0	0.0	6,189	64.0	6,189	39.8
Mitsubishi UFJ Morgan Stanley	5,263	89.6	0	0.0	5,263	33.8
Jefferies Japan	0	0.0	2,640	27.3	2,640	17.0
Societe Generale	613	10.4	846	8.7	1,459	9.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	5,876	100.0	9,675	100.0	15,551	100.0
Total of all Trading Participant	5,876	100.0	9,675	100.0	15,551	100.0

Remark: Based on the total of sales and purchases