

Daily Index Arbitrage Report(Total of All Trading Participant)

28-Jul-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(24-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	4,491	366

2.Cash Position Related to Index Arbitrage(24-Jul)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	32,024	4,909	36,933	628,557	1,841	630,398
Change	-2,476	0	-2,476	-8,959	0	-8,959

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

24-Jul-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	2,331	51.9	0	0.0	2,331	48.0
Mitsubishi UFJ Morgan Stanley	1,975	44.0	0	0.0	1,975	40.7
Societe Generale	185	4.1	366	100.0	551	11.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	4,491	100.0	366	100.0	4,857	100.0
Total of all Trading Participant	4,491	100.0	366	100.0	4,857	100.0

Remark: Based on the total of sales and purchases