

Daily Index Arbitrage Report(Total of All Trading Participant)

29-Jul-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(27-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	2,235	15,483

2.Cash Position Related to Index Arbitrage(27-Jul)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	30,638	4,909	35,547	666,260	1,841	668,101
Change	-1,386	0	-1,386	37,703	0	37,703

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

27-Jul-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	2,235	100.0	12,903	83.3	15,138	85.4
Mizuho	0	0.0	1,830	11.8	1,830	10.3
Jefferies Japan	0	0.0	750	4.8	750	4.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	2,235	100.0	15,483	100.0	17,718	100.0
Total of all Trading Participant	2,235	100.0	15,483	100.0	17,718	100.0

Remark: Based on the total of sales and purchases