

Daily Index Arbitrage Report(Total of All Trading Participant)

30-Jul-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(28-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	953	22,096

2.Cash Position Related to Index Arbitrage(28-Jul)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	30,220	4,909	35,129	682,291	1,841	684,132
Change	-418	0	-418	16,031	0	16,031

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

28-Jul-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	253	26.5	9,768	44.2	10,021	43.5
U B S	0	0.0	7,541	34.1	7,541	32.7
Jefferies Japan	0	0.0	2,273	10.3	2,273	9.9
Nomura	0	0.0	1,416	6.4	1,416	6.1
Societe Generale	700	73.5	366	1.7	1,066	4.6
Mizuho	0	0.0	732	3.3	732	3.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	953	100.0	22,096	100.0	23,049	100.0
Total of all Trading Participant	953	100.0	22,096	100.0	23,049	100.0

Remark: Based on the total of sales and purchases