

Daily Index Arbitrage Report(Total of All Trading Participant)

31-Jul-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(29-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	9,661	40,647

2.Cash Position Related to Index Arbitrage(29-Jul)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	37,138	4,909	42,047	770,665	1,841	772,506
Change	6,918	0	6,918	88,374	0	88,374

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant

29-Jul-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
U B S	0	0.0	19,528	48.0	19,528	38.8
Mitsubishi UFJ Morgan Stanley	2,398	24.8	11,660	28.7	14,058	27.9
Jefferies Japan	6,409	66.3	3,389	8.3	9,798	19.5
Nomura	0	0.0	4,606	11.3	4,606	9.2
Societe Generale	854	8.8	366	0.9	1,220	2.4
Mizuho	0	0.0	1,098	2.7	1,098	2.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	9,661	100.0	40,647	100.0	50,308	100.0
Total of all Trading Participant	9,661	100.0	40,647	100.0	50,308	100.0

Remark: Based on the total of sales and purchases