

Daily Index Arbitrage Report(Total of All Trading Participant)

03-Aug-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(30-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	3,384	3,925

2.Cash Position Related to Index Arbitrage(30-Jul)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	37,780	4,917	42,697	779,126	1,844	780,970
Change	642	8	650	8,461	3	8,464

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

30-Jul-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies Japan	2,287	67.6	3,022	77.0	5,309	72.6
Mizuho	366	10.8	658	16.8	1,024	14.0
Nomura	731	21.6	0	0.0	731	10.0
Mitsubishi UFJ Morgan Stanley	0	0.0	245	6.2	245	3.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	3,384	100.0	3,925	100.0	7,309	100.0
Total of all Trading Participant	3,384	100.0	3,925	100.0	7,309	100.0

Remark: Based on the total of sales and purchases