

Daily Index Arbitrage Report(Total of All Trading Participant)

04-Aug-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(31-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	9,838	4,501

2.Cash Position Related to Index Arbitrage(31-Jul)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	44,325	4,917	49,242	748,165	1,844	750,009
Change	6,545	0	6,545	-30,961	0	-30,961

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

31-Jul-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	5,392	54.8	0	0.0	5,392	37.6
Mitsubishi UFJ Morgan Stanley	3,281	33.4	467	10.4	3,748	26.1
Nomura	0	0.0	2,869	63.7	2,869	20.0
Jefferies Japan	734	7.5	734	16.3	1,468	10.2
Societe Generale	431	4.4	431	9.6	862	6.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	9,838	100.0	4,501	100.0	14,339	100.0
Total of all Trading Participant	9,838	100.0	4,501	100.0	14,339	100.0

Remark: Based on the total of sales and purchases