

Daily Index Arbitrage Report(Total of All Trading Participant)

05-Aug-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(3-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	2,596	10,609

2.Cash Position Related to Index Arbitrage(3-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	36,177	4,917	41,094	696,937	1,844	698,781
Change	-8,148	0	-8,148	-51,228	0	-51,228

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

3-Aug-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Societe Generale	0	0.0	7,029	66.3	7,029	53.2
Jefferies Japan	2,230	85.9	1,496	14.1	3,726	28.2
Nomura	0	0.0	1,240	11.7	1,240	9.4
Mitsubishi UFJ Morgan Stanley	0	0.0	844	8.0	844	6.4
Mizuho	366	14.1	0	0.0	366	2.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	2,596	100.0	10,609	100.0	13,205	100.0
Total of all Trading Participant	2,596	100.0	10,609	100.0	13,205	100.0

Remark: Based on the total of sales and purchases