

Daily Index Arbitrage Report(Total of All Trading Participant)

06-Aug-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(4-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	9,811	3,745

2.Cash Position Related to Index Arbitrage(4-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	33,270	4,917	38,187	665,301	1,844	667,145
Change	-2,907	0	-2,907	-31,636	0	-31,636

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

4-Aug-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
U B S	8,251	84.1	0	0.0	8,251	60.9
Mizuho	732	7.5	1,830	48.9	2,562	18.9
Jefferies Japan	704	7.2	704	18.8	1,408	10.4
Societe Generale	0	0.0	735	19.6	735	5.4
Mitsubishi UFJ Morgan Stanley	124	1.3	476	12.7	600	4.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	9,811	100.0	3,745	100.0	13,556	100.0
Total of all Trading Participant	9,811	100.0	3,745	100.0	13,556	100.0

Remark: Based on the total of sales and purchases