

Daily Index Arbitrage Report(Total of All Trading Participant)

07-Aug-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(5-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	6,788	627

2.Cash Position Related to Index Arbitrage(5-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	35,352	4,917	40,269	628,767	1,844	630,611
Change	2,082	0	2,082	-36,534	0	-36,534

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

5-Aug-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	6,044	89.0	0	0.0	6,044	81.5
Jefferies Japan	380	5.6	380	60.6	760	10.2
Societe Generale	364	5.4	247	39.4	611	8.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	6,788	100.0	627	100.0	7,415	100.0
Total of all Trading Participant	6,788	100.0	627	100.0	7,415	100.0

Remark: Based on the total of sales and purchases