

Daily Index Arbitrage Report(Total of All Trading Participant)

10-Aug-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(6-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	13,785	2,221

2.Cash Position Related to Index Arbitrage(6-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	34,405	4,917	39,322	624,065	1,844	625,909
Change	-947	0	-947	-4,702	0	-4,702

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

6-Aug-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	11,779	85.4	1,098	49.4	12,877	80.5
Mitsubishi UFJ Morgan Stanley	2,006	14.6	121	5.4	2,127	13.3
Societe Generale	0	0.0	1,002	45.1	1,002	6.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	13,785	100.0	2,221	100.0	16,006	100.0
Total of all Trading Participant	13,785	100.0	2,221	100.0	16,006	100.0

Remark: Based on the total of sales and purchases