

Daily Index Arbitrage Report(Total of All Trading Participant)

12-Aug-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(7-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	19,712	13,623

2.Cash Position Related to Index Arbitrage(7-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	34,263	4,917	39,180	625,141	1,844	626,985
Change	-142	0	-142	1,076	0	1,076

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

7-Aug-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
U B S	17,477	88.7	0	0.0	17,477	52.4
Nomura	0	0.0	6,564	48.2	6,564	19.7
Mitsubishi UFJ Morgan Stanley	181	0.9	5,925	43.5	6,106	18.3
Jefferies Japan	768	3.9	768	5.6	1,536	4.6
Societe Generale	920	4.7	0	0.0	920	2.8
Mizuho	366	1.9	366	2.7	732	2.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	19,712	100.0	13,623	100.0	33,335	100.0
Total of all Trading Participant	19,712	100.0	13,623	100.0	33,335	100.0

Remark: Based on the total of sales and purchases