

Daily Index Arbitrage Report(Total of All Trading Participant)

13-Aug-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(10-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	1,921	5,296

2.Cash Position Related to Index Arbitrage(10-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	32,971	4,917	37,888	622,037	1,844	623,881
Change	-1,292	0	-1,292	-3,104	0	-3,104

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

10-Aug-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	728	37.9	2,556	48.3	3,284	45.5
Mizuho	0	0.0	1,533	28.9	1,533	21.2
Nomura	895	46.6	0	0.0	895	12.4
Jefferies Japan	0	0.0	754	14.2	754	10.4
Societe Generale	298	15.5	453	8.6	751	10.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	1,921	100.0	5,296	100.0	7,217	100.0
Total of all Trading Participant	1,921	100.0	5,296	100.0	7,217	100.0

Remark: Based on the total of sales and purchases