

Daily Index Arbitrage Report(Total of All Trading Participant)

14-Aug-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(12-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	1,455	11,065

2.Cash Position Related to Index Arbitrage(12-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	36,867	4,917	41,784	636,943	1,844	638,787
Change	3,896	0	3,896	14,906	0	14,906

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

12-Aug-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	523	35.9	9,364	84.6	9,887	79.0
Jefferies Japan	932	64.1	1,701	15.4	2,633	21.0
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Total of top 15 Trading Participant	1,455	100.0	11,065	100.0	12,520	100.0
Total of all Trading Participant	1,455	100.0	11,065	100.0	12,520	100.0

Remark: Based on the total of sales and purchases