

Daily Index Arbitrage Report(Total of All Trading Participant)

17-Aug-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(13-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	13,460	9,626

2.Cash Position Related to Index Arbitrage(13-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	37,793	4,917	42,710	646,047	1,844	647,891
Change	926	0	926	9,104	0	9,104

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

13-Aug-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	9,531	70.8	998	10.4	10,529	45.6
Mitsubishi UFJ Morgan Stanley	909	6.8	7,863	81.7	8,772	38.0
Jefferies Japan	2,288	17.0	765	7.9	3,053	13.2
Societe Generale	732	5.4	0	0.0	732	3.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	13,460	100.0	9,626	100.0	23,086	100.0
Total of all Trading Participant	13,460	100.0	9,626	100.0	23,086	100.0

Remark: Based on the total of sales and purchases