

Daily Index Arbitrage Report(Total of All Trading Participant)

31-Aug-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(27-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	1,049	12,674

2.Cash Position Related to Index Arbitrage(27-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	31,447	4,917	36,364	640,575	1,844	642,419
Change	-139	0	-139	17,290	0	17,290

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

27-Aug-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
U B S	0	0.0	11,388	89.9	11,388	83.0
Mitsubishi UFJ Morgan Stanley	295	28.1	920	7.3	1,215	8.9
Jefferies Japan	754	71.9	0	0.0	754	5.5
Mizuho	0	0.0	366	2.9	366	2.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	1,049	100.0	12,674	100.0	13,723	100.0
Total of all Trading Participant	1,049	100.0	12,674	100.0	13,723	100.0

Remark: Based on the total of sales and purchases