

Daily Index Arbitrage Report(Total of All Trading Participant)

18-Aug-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(14-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	25,118	40,003

2.Cash Position Related to Index Arbitrage(14-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	35,963	4,917	40,880	664,400	1,844	666,244
Change	-1,830	0	-1,830	18,353	0	18,353

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

14-Aug-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	24,755	98.6	7,568	18.9	32,323	49.6
Mizuho	363	1.4	31,704	79.3	32,067	49.2
Societe Generale	0	0.0	731	1.8	731	1.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	25,118	100.0	40,003	100.0	65,121	100.0
Total of all Trading Participant	25,118	100.0	40,003	100.0	65,121	100.0

Remark: Based on the total of sales and purchases