

Daily Index Arbitrage Report(Total of All Trading Participant)

19-Aug-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(17-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	7,261	733

2.Cash Position Related to Index Arbitrage(17-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	34,206	4,917	39,123	656,121	1,844	657,965
Change	-1,757	0	-1,757	-8,279	0	-8,279

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

17-Aug-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	7,261	100.0	0	0.0	7,261	90.8
Societe Generale	0	0.0	367	50.1	367	4.6
Mizuho	0	0.0	366	49.9	366	4.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	7,261	100.0	733	100.0	7,994	100.0
Total of all Trading Participant	7,261	100.0	733	100.0	7,994	100.0

Remark: Based on the total of sales and purchases