

Daily Index Arbitrage Report(Total of All Trading Participant)

21-Aug-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(19-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	13,878	10,497

2.Cash Position Related to Index Arbitrage(19-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	30,065	4,917	34,982	638,507	1,844	640,351
Change	-3,915	0	-3,915	-16,369	0	-16,369

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

19-Aug-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	8,964	64.6	7,934	75.6	16,898	69.3
Mizuho	3,666	26.4	2,196	20.9	5,862	24.0
Societe Generale	1,248	9.0	367	3.5	1,615	6.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	13,878	100.0	10,497	100.0	24,375	100.0
Total of all Trading Participant	13,878	100.0	10,497	100.0	24,375	100.0

Remark: Based on the total of sales and purchases