

Daily Index Arbitrage Report(Total of All Trading Participant)

28-Aug-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(26-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	305	7,799

2.Cash Position Related to Index Arbitrage(26-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	31,586	4,917	36,503	623,285	1,844	625,129
Change	-3,688	0	-3,688	-5,203	0	-5,203

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

26-Aug-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	305	100.0	3,373	43.2	3,678	45.4
Societe Generale	0	0.0	3,672	47.1	3,672	45.3
Jefferies Japan	0	0.0	754	9.7	754	9.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	305	100.0	7,799	100.0	8,104	100.0
Total of all Trading Participant	305	100.0	7,799	100.0	8,104	100.0

Remark: Based on the total of sales and purchases