

Daily Index Arbitrage Report(Total of All Trading Participant)

20-Aug-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(18-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	3,116	1,217

2.Cash Position Related to Index Arbitrage(18-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	33,980	4,917	38,897	654,876	1,844	656,720
Change	-226	0	-226	-1,245	0	-1,245

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

18-Aug-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Nomura	2,445	78.5	0	0.0	2,445	56.4
Mizuho	366	11.7	1,098	90.2	1,464	33.8
Mitsubishi UFJ Morgan Stanley	119	3.8	119	9.8	238	5.5
Societe Generale	186	6.0	0	0.0	186	4.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	3,116	100.0	1,217	100.0	4,333	100.0
Total of all Trading Participant	3,116	100.0	1,217	100.0	4,333	100.0

Remark: Based on the total of sales and purchases