

Daily Index Arbitrage Report(Total of All Trading Participant)

01-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(28-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	16,095	12,216

2.Cash Position Related to Index Arbitrage(28-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	29,786	4,917	34,703	653,741	1,844	655,585
Change	-1,661	0	-1,661	13,166	0	13,166

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

28-Aug-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	12,031	74.7	7,655	62.7	19,686	69.5
Jefferies Japan	2,286	14.2	2,286	18.7	4,572	16.1
Mizuho	1,486	9.2	1,830	15.0	3,316	11.7
Societe Generale	292	1.8	445	3.6	737	2.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	16,095	100.0	12,216	100.0	28,311	100.0
Total of all Trading Participant	16,095	100.0	12,216	100.0	28,311	100.0

Remark: Based on the total of sales and purchases