

Daily Index Arbitrage Report(Total of All Trading Participant)

02-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(31-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	26,575	122

2.Cash Position Related to Index Arbitrage(31-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	24,274	4,917	29,191	625,500	1,844	627,344
Change	-5,512	0	-5,512	-28,241	0	-28,241

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

31-Aug-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	26,209	98.6	122	100.0	26,331	98.6
Mizuho	366	1.4	0	0.0	366	1.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	26,575	100.0	122	100.0	26,697	100.0
Total of all Trading Participant	26,575	100.0	122	100.0	26,697	100.0

Remark: Based on the total of sales and purchases