

Daily Index Arbitrage Report(Total of All Trading Participant)

03-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(1-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	15,144	1,331

2.Cash Position Related to Index Arbitrage(1-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	24,437	4,917	29,354	615,217	1,844	617,061
Change	163	0	163	-10,283	0	-10,283

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

1-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	13,387	88.4	180	13.5	13,567	82.3
Mizuho	1,757	11.6	1,098	82.5	2,855	17.3
Societe Generale	0	0.0	53	4.0	53	0.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	15,144	100.0	1,331	100.0	16,475	100.0
Total of all Trading Participant	15,144	100.0	1,331	100.0	16,475	100.0

Remark: Based on the total of sales and purchases