

Daily Index Arbitrage Report(Total of All Trading Participant)

04-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(2-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	31,601	2,524

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

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	24,435	4,917	29,352	590,177	1,844	592,021
Change	-2	0	-2	-25,040	0	-25,040

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

2-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	24,328	77.0	180	7.1	24,508	71.8
Mizuho	4,837	15.3	0	0.0	4,837	14.2
Jefferies Japan	489	1.5	1,977	78.3	2,466	7.2
Nomura	1,459	4.6	0	0.0	1,459	4.3
Societe Generale	488	1.5	367	14.5	855	2.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	31,601	100.0	2,524	100.0	34,125	100.0
Total of all Trading Participant	31,601	100.0	2,524	100.0	34,125	100.0

Remark: Based on the total of sales and purchases