

Daily Index Arbitrage Report(Total of All Trading Participant)

07-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(3-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	13,058	2,373

2.Cash Position Related to Index Arbitrage(3-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	27,368	1,844	29,212	575,181	1,844	577,025
Change	2,933	-3,073	-140	-14,996	0	-14,996

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

3-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	10,620	81.3	1,757	74.0	12,377	80.2
Mitsubishi UFJ Morgan Stanley	2,071	15.9	0	0.0	2,071	13.4
Societe Generale	367	2.8	616	26.0	983	6.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	13,058	100.0	2,373	100.0	15,431	100.0
Total of all Trading Participant	13,058	100.0	2,373	100.0	15,431	100.0

Remark: Based on the total of sales and purchases