

Daily Index Arbitrage Report(Total of All Trading Participant)

08-Sep-26

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(4-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	13,066	1,727

2.Cash Position Related to Index Arbitrage(4-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	23,946	1,229	25,175	584,349	1,844	586,193
Change	-3,422	-615	-4,037	9,168	0	9,168

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

4-Sep-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	10,017	76.7	0	0.0	10,017	67.7
Mizuho	1,465	11.2	732	42.4	2,197	14.9
Jefferies Japan	1,502	11.5	381	22.1	1,883	12.7
Societe Generale	82	0.6	614	35.6	696	4.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	13,066	100.0	1,727	100.0	14,793	100.0
Total of all Trading Participant	13,066	100.0	1,727	100.0	14,793	100.0

Remark: Based on the total of sales and purchases