

Daily Index Arbitrage Report(Total of All Trading Participant)

01-Aug-25

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(30-Jul)

(thousand shares)

	Sales	Purchases
Number of Shares	18,834	357

2.Cash Position Related to Index Arbitrage(30-Jul)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	32,279	0	32,279	578,657	0	578,657
Change	365	0	365	-22,828	0	-22,828

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 2025

Active Arbitrageurs

Top 15 Trading Participant

30-Jul-25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	18,834	100.0	357	100.0	19,191	100.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	18,834	100.0	357	100.0	19,191	100.0
Total of all Trading Participant	18,834	100.0	357	100.0	19,191	100.0

Remark: Based on the total of sales and purchases