

Daily Index Arbitrage Report(Total of All Trading Participant)

05-Aug-25

Tokyo Stock Exchange,Inc.

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

(thousand shares)

	Sales	Purchases
Number of Shares	2,035	23,669

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

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	26,512	0	26,512	629,097	0	629,097
Change	-4,471	0	-4,471	34,023	0	34,023

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

1-Aug-25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	0	0.0	16,524	69.8	16,524	64.3
Jefferies	2,035	100.0	4,719	19.9	6,754	26.3
Mizuho	0	0.0	2,426	10.2	2,426	9.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	2,035	100.0	23,669	100.0	25,704	100.0
Total of all Trading Participant	2,035	100.0	23,669	100.0	25,704	100.0

Remark: Based on the total of sales and purchases