

Daily Index Arbitrage Report(Total of All Trading Participant)

06-Aug-25

Tokyo Stock Exchange,Inc.

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

(thousand shares)

	Sales	Purchases
Number of Shares	14,843	2,643

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

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	30,616	0	30,616	615,682	0	615,682
Change	4,104	0	4,104	-13,415	0	-13,415

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

4-Aug-25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	14,552	98.0	2,323	87.9	16,875	96.5
Jefferies	0	0.0	320	12.1	320	1.8
Mitsubishi UFJ Morgan Stanley	291	2.0	0	0.0	291	1.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	14,843	100.0	2,643	100.0	17,486	100.0
Total of all Trading Participant	14,843	100.0	2,643	100.0	17,486	100.0

Remark: Based on the total of sales and purchases