

Daily Index Arbitrage Report(Total of All Trading Participant)

07-Aug-25

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(5-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	18,851	1,337

2.Cash Position Related to Index Arbitrage(5-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	48,488	0	48,488	628,551	0	628,551
Change	17,872	0	17,872	12,869	0	12,869

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

5-Aug-25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	18,211	96.6	481	36.0	18,692	92.6
Jefferies	640	3.4	672	50.3	1,312	6.5
Mitsubishi UFJ Morgan Stanley	0	0.0	184	13.8	184	0.9
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Total of top 15 Trading Participant	18,851	100.0	1,337	100.0	20,188	100.0
Total of all Trading Participant	18,851	100.0	1,337	100.0	20,188	100.0

Remark: Based on the total of sales and purchases