

Daily Index Arbitrage Report(Total of All Trading Participant)

08-Aug-25

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(6-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	4,672	17,319

2.Cash Position Related to Index Arbitrage(6-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	49,954	0	49,954	669,101	0	669,101
Change	1,466	0	1,466	40,550	0	40,550

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

6-Aug-25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	1,278	27.4	10,809	62.4	12,087	55.0
Jefferies	3,394	72.6	3,005	17.4	6,399	29.1
Mitsubishi UFJ Morgan Stanley	0	0.0	3,505	20.2	3,505	15.9
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
Total of top 15 Trading Participant	4,672	100.0	17,319	100.0	21,991	100.0
Total of all Trading Participant	4,672	100.0	17,319	100.0	21,991	100.0

Remark: Based on the total of sales and purchases