

# Daily Index Arbitrage Report(Total of All Trading Participant)

13-Aug-25

Tokyo Stock Exchange,Inc.

## 1.StockTransaction Related to Index Arbitrage( 8-Aug)

(thousand shares)

	Sales	Purchases
Number of Shares	13,774	53,191

## 2.Cash Position Related to Index Arbitrage( 8-Aug)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	35,605	0	35,605	775,952	0	775,952
Change	-17,318	0	-17,318	81,348	0	81,348

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

## Active Arbitrageurs

### Top 15 Trading Participant

8-Aug-25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	7,987	58.0	51,154	96.2	59,141	88.3
Mitsubishi UFJ Morgan Stanley	4,459	32.4	0	0.0	4,459	6.7
Jefferies	1,328	9.6	2,037	3.8	3,365	5.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	13,774	100.0	53,191	100.0	66,965	100.0
Total of all Trading Participant	13,774	100.0	53,191	100.0	66,965	100.0

Remark: Based on the total of sales and purchases