

Daily Index Arbitrage Report(Total of All Trading Participant)

08-Sep-25

Tokyo Stock Exchange,Inc.

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

(thousand shares)

	Sales	Purchases
Number of Shares	261	2,267

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

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	99,417	218	99,635	913,880	10,039	923,919
Change	1,309	0	1,309	7,578	-2	7,576

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-Sep-25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies	0	0.0	2,048	90.3	2,048	81.0
Mitsubishi UFJ Morgan Stanley	261	100.0	0	0.0	261	10.3
Societe Generale	0	0.0	219	9.7	219	8.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	261	100.0	2,267	100.0	2,528	100.0
Total of all Trading Participant	261	100.0	2,267	100.0	2,528	100.0

Remark: Based on the total of sales and purchases