

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

04-Dec-25

Tokyo Stock Exchange,Inc.

## 1.StockTransaction Related to Index Arbitrage( 2-Dec)

(thousand shares)

	Sales	Purchases
Number of Shares	0	1,271

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

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	1,175	0	1,175	974,337	0	974,337
Change	3	0	3	2,914	0	2,914

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 Dec contract of 2025

## Active Arbitrageurs

### Top 15 Trading Participant

2-Dec-25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	0	0.0	650	51.1	650	51.1
Jefferies	0	0.0	326	25.6	326	25.6
Societe Generale	0	0.0	295	23.2	295	23.2
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Total of top 15 Trading Participant	0	0.0	1,271	100.0	1,271	100.0
Total of all Trading Participant	0	100.0	1,271	100.0	1,271	100.0

Remark: Based on the total of sales and purchases