

Daily Index Arbitrage Report(Total of All Trading Participant)

09-Dec-25

Tokyo Stock Exchange,Inc.

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

(thousand shares)

	Sales	Purchases
Number of Shares	7,428	0

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

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	1,177	0	1,177	968,970	2,821	971,791
Change	-779	0	-779	-34,199	2,821	-31,378

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

5-Dec-25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	3,497	47.1	0	0.0	3,497	47.1
Jefferies	2,120	28.5	0	0.0	2,120	28.5
Mitsubishi UFJ Morgan Stanley	1,320	17.8	0	0.0	1,320	17.8
Societe Generale	491	6.6	0	0.0	491	6.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	7,428	100.0	0	0.0	7,428	100.0
Total of all Trading Participant	7,428	100.0	0	100.0	7,428	100.0

Remark: Based on the total of sales and purchases