

Daily Index Arbitrage Report(Total of All Trading Participant)

10-Apr-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(8-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	9,951	45,109

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

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	63,297	0	63,297	1,360,307	1,801	1,362,108
Change	-5,302	0	-5,302	53,422	0	53,422

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 Jun contract of 2026

Active Arbitrageurs

Top 15 Trading Participant

8-Apr-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	788	7.9	35,882	79.5	36,670	66.6
Jefferies	3,699	37.2	4,790	10.6	8,489	15.4
Societe Generale	5,464	54.9	0	0.0	5,464	9.9
Mizuho	0	0.0	4,437	9.8	4,437	8.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	9,951	100.0	45,109	100.0	55,060	100.0
Total of all Trading Participant	9,951	100.0	45,109	100.0	55,060	100.0

Remark: Based on the total of sales and purchases