

Daily Index Arbitrage Report(Total of All Trading Participant)

15-Apr-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(13-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	1,064	975

2. Cash Position Related to Index Arbitrage(13-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	30,046	0	30,046	1,368,375	1,801	1,370,176
Change	-1,548	0	-1,548	5,655	0	5,655

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

13-Apr-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies	0	0.0	733	75.2	733	35.9
Mitsubishi UFJ Morgan Stanley	706	66.4	0	0.0	706	34.6
Mizuho	358	33.6	0	0.0	358	17.6
Societe Generale	0	0.0	242	24.8	242	11.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	1,064	100.0	975	100.0	2,039	100.0
Total of all Trading Participant	1,064	100.0	975	100.0	2,039	100.0

Remark: Based on the total of sales and purchases