

Daily Index Arbitrage Report(Total of All Trading Participant)

16-Apr-26

Tokyo Stock Exchange,Inc.

1. Stock Transaction Related to Index Arbitrage(14-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	980	2,316

2. Cash Position Related to Index Arbitrage(14-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	34,609	0	34,609	1,354,121	1,801	1,355,922
Change	4,563	0	4,563	-14,254	0	-14,254

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

14-Apr-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	980	100.0	472	20.4	1,452	44.1
Mizuho	0	0.0	1,242	53.6	1,242	37.7
Societe Generale	0	0.0	602	26.0	602	18.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	980	100.0	2,316	100.0	3,296	100.0
Total of all Trading Participant	980	100.0	2,316	100.0	3,296	100.0

Remark: Based on the total of sales and purchases