

Daily Index Arbitrage Report(Total of All Trading Participant)

17-Apr-26

Tokyo Stock Exchange,Inc.

1. Stock Transaction Related to Index Arbitrage(15-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	3,782	2,317

2. Cash Position Related to Index Arbitrage(15-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	33,761	0	33,761	1,363,982	1,801	1,365,783
Change	-848	0	-848	9,861	0	9,861

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

15-Apr-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies	2,219	58.7	1,486	64.1	3,705	60.7
Mizuho	716	18.9	357	15.4	1,073	17.6
Mitsubishi UFJ Morgan Stanley	847	22.4	177	7.6	1,024	16.8
Societe Generale	0	0.0	297	12.8	297	4.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	3,782	100.0	2,317	100.0	6,099	100.0
Total of all Trading Participant	3,782	100.0	2,317	100.0	6,099	100.0

Remark: Based on the total of sales and purchases