

Daily Index Arbitrage Report(Total of All Trading Participant)

21-Apr-26

Tokyo Stock Exchange,Inc.

1. Stock Transaction Related to Index Arbitrage(17-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	22,136	1,980

2. Cash Position Related to Index Arbitrage(17-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	39,703	0	39,703	1,306,863	1,801	1,308,664
Change	6,033	0	6,033	-34,358	0	-34,358

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

17-Apr-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	22,136	100.0	889	44.9	23,025	95.5
Jefferies	0	0.0	733	37.0	733	3.0
Mizuho	0	0.0	358	18.1	358	1.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	22,136	100.0	1,980	100.0	24,116	100.0
Total of all Trading Participant	22,136	100.0	1,980	100.0	24,116	100.0

Remark: Based on the total of sales and purchases