

Daily Index Arbitrage Report(Total of All Trading Participant)

23-Apr-26

Tokyo Stock Exchange,Inc.

1. Stock Transaction Related to Index Arbitrage(21-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	16,168	3,295

2. Cash Position Related to Index Arbitrage(21-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	35,425	0	35,425	1,206,879	1,801	1,208,680
Change	-1,716	0	-1,716	-42,342	0	-42,342

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

21-Apr-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
U B S	8,857	54.8	0	0.0	8,857	45.5
Mizuho	5,444	33.7	716	21.7	6,160	31.6
Jefferies	740	4.6	2,222	67.4	2,962	15.2
Mitsubishi UFJ Morgan Stanley	1,127	7.0	176	5.3	1,303	6.7
Societe Generale	0	0.0	181	5.5	181	0.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	16,168	100.0	3,295	100.0	19,463	100.0
Total of all Trading Participant	16,168	100.0	3,295	100.0	19,463	100.0

Remark: Based on the total of sales and purchases