

Daily Index Arbitrage Report(Total of All Trading Participant)

24-Apr-26

Tokyo Stock Exchange,Inc.

1. Stock Transaction Related to Index Arbitrage(22-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	28,225	1,990

2. Cash Position Related to Index Arbitrage(22-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	38,657	0	38,657	1,112,557	1,801	1,114,358
Change	3,232	0	3,232	-94,322	0	-94,322

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant

22-Apr-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	12,000	42.5	0	0.0	12,000	39.7
U B S	8,534	30.2	0	0.0	8,534	28.2
Mitsubishi UFJ Morgan Stanley	6,596	23.4	283	14.2	6,879	22.8
Jefferies	1,095	3.9	1,095	55.0	2,190	7.2
Societe Generale	0	0.0	612	30.8	612	2.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	28,225	100.0	1,990	100.0	30,215	100.0
Total of all Trading Participant	28,225	100.0	1,990	100.0	30,215	100.0

Remark: Based on the total of sales and purchases