

# Daily Index Arbitrage Report(Total of All Trading Participant)

28-Apr-26

Tokyo Stock Exchange, Inc.

## 1. Stock Transaction Related to Index Arbitrage( 24-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	<b>9,080</b>	<b>2,463</b>

## 2. Cash Position Related to Index Arbitrage( 24-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	43,750	0	43,750	945,265	1,801	947,066
Change	2,544	0	2,544	-101,427	0	-101,427

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

24-Apr-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	4,366	48.1	0	0.0	4,366	37.8
Jefferies	1,815	20.0	1,456	59.1	3,271	28.3
Societe Generale	2,032	22.4	181	7.3	2,213	19.2
Mitsubishi UFJ Morgan Stanley	867	9.5	826	33.5	1,693	14.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
<b>Total of top 15 Trading Participant</b>	<b>9,080</b>	<b>100.0</b>	<b>2,463</b>	<b>100.0</b>	<b>11,543</b>	<b>100.0</b>
<b>Total of all Trading Participant</b>	<b>9,080</b>	<b>100.0</b>	<b>2,463</b>	<b>100.0</b>	<b>11,543</b>	<b>100.0</b>

Remark: Based on the total of sales and purchases