

Daily Index Arbitrage Report(Total of All Trading Participant)

30-Apr-26

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(27-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	8,259	359

2. Cash Position Related to Index Arbitrage(27-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	46,936	0	46,936	899,847	1,801	901,648
Change	3,186	0	3,186	-45,418	0	-45,418

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

27-Apr-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	7,610	92.1	0	0.0	7,610	88.3
Societe Generale	356	4.3	242	67.4	598	6.9
Mitsubishi UFJ Morgan Stanley	293	3.5	117	32.6	410	4.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	8,259	100.0	359	100.0	8,618	100.0
Total of all Trading Participant	8,259	100.0	359	100.0	8,618	100.0

Remark: Based on the total of sales and purchases