

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

07-May-26

Tokyo Stock Exchange,Inc.

## 1.StockTransaction Related to Index Arbitrage( 30-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	<b>30,699</b>	<b>3,311</b>

## 2.Cash Position Related to Index Arbitrage( 30-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	47,058	0	47,058	815,074	1,801	816,875
Change	901	0	901	-107,724	0	-107,724

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 "Nerest 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

30-Apr-26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Societe Generale	14,983	48.8	0	0.0	14,983	44.1
Mizuho	6,553	21.3	0	0.0	6,553	19.3
Jefferies	2,952	9.6	2,952	89.2	5,904	17.4
U B S	3,712	12.1	0	0.0	3,712	10.9
Mitsubishi UFJ Morgan Stanley	2,499	8.1	359	10.8	2,858	8.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	30,699	100.0	3,311	100.0	34,010	100.0
Total of all Trading Participant	30,699	100.0	3,311	100.0	34,010	100.0

Remark: Based on the total of sales and purchases