

Daily Index Arbitrage Report(Total of All Trading Participant)

09-Apr-24

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(5-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	8,773	19,070

2.Cash Position Related to Index Arbitrage(5-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	94,375	44,200	138,575	899,317	437	899,754
Change	9,777	0	9,777	6,916	0	6,916

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 2024

Active Arbitrageurs

Top 15 Trading Participant

5-Apr-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	8,012	91.3	8,556	44.9	16,568	59.5
Mitsubishi UFJ Morgan Stanley	328	3.7	4,959	26.0	5,287	19.0
Nomura	0	0.0	4,410	23.1	4,410	15.8
Societe Generale	433	4.9	570	3.0	1,003	3.6
Jefferies	0	0.0	575	3.0	575	2.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	8,773	100.0	19,070	100.0	27,843	100.0
Total of all Trading Participant	8,773	100.0	19,070	100.0	27,843	100.0

Remark: Based on the total of sales and purchases