

Daily Index Arbitrage Report(Total of All Trading Participant)

12-Apr-24

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(10-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	1,634	445

2.Cash Position Related to Index Arbitrage(10-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	77,811	45,073	122,884	913,466	437	913,903
Change	-9,989	873	-9,116	-3,748	0	-3,748

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

10-Apr-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	1,060	64.9	0	0.0	1,060	51.0
Jefferies	574	35.1	0	0.0	574	27.6
Nomura	0	0.0	305	68.5	305	14.7
Societe Generale	0	0.0	140	31.5	140	6.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	1,634	100.0	445	100.0	2,079	100.0
Total of all Trading Participant	1,634	100.0	445	100.0	2,079	100.0

Remark: Based on the total of sales and purchases