

Daily Index Arbitrage Report(Total of All Trading Participant)

15-Apr-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(11-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	7,362	0

2. Cash Position Related to Index Arbitrage(11-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	75,995	45,073	121,068	890,704	437	891,141
Change	-1,816	0	-1,816	-22,762	0	-22,762

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

11-Apr-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	4,545	61.7	0	0.0	4,545	61.7
Mizuho	2,817	38.3	0	0.0	2,817	38.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	7,362	100.0	0	0.0	7,362	100.0
Total of all Trading Participant	7,362	100.0	0	100.0	7,362	100.0

Remark: Based on the total of sales and purchases