

Daily Index Arbitrage Report(Total of All Trading Participant)

16-Apr-24

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(12-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	21,847	33,801

2.Cash Position Related to Index Arbitrage(12-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	50,053	45,073	95,126	868,003	437	868,440
Change	-25,942	0	-25,942	-22,701	0	-22,701

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

12-Apr-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	6,143	28.1	16,732	49.5	22,875	41.1
Societe Generale	0	0.0	16,454	48.7	16,454	29.6
Mitsubishi UFJ Morgan Stanley	15,172	69.4	615	1.8	15,787	28.4
Nomura	532	2.4	0	0.0	532	1.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	21,847	100.0	33,801	100.0	55,648	100.0
Total of all Trading Participant	21,847	100.0	33,801	100.0	55,648	100.0

Remark: Based on the total of sales and purchases