

Daily Index Arbitrage Report(Total of All Trading Participant)

18-Apr-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(16-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	14,990	26,702

2. Cash Position Related to Index Arbitrage(16-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	51,369	45,947	97,316	870,487	437	870,924
Change	31	0	31	12,487	0	12,487

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

16-Apr-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	6,334	42.3	11,639	43.6	17,973	43.1
Societe Generale	325	2.2	12,765	47.8	13,090	31.4
Mitsubishi UFJ Morgan Stanley	5,460	36.4	0	0.0	5,460	13.1
Jefferies	2,871	19.2	2,298	8.6	5,169	12.4
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-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	14,990	100.0	26,702	100.0	41,692	100.0
Total of all Trading Participant	14,990	100.0	26,702	100.0	41,692	100.0

Remark: Based on the total of sales and purchases