

Daily Index Arbitrage Report(Total of All Trading Participant)

19-Apr-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(17-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	757	9,748

2. Cash Position Related to Index Arbitrage(17-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	53,217	46,820	100,037	866,138	437	866,575
Change	1,848	873	2,721	-4,349	0	-4,349

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

17-Apr-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Societe Generale	301	39.8	6,873	70.5	7,174	68.3
Mitsubishi UFJ Morgan Stanley	0	0.0	2,875	29.5	2,875	27.4
Nomura	456	60.2	0	0.0	456	4.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	757	100.0	9,748	100.0	10,505	100.0
Total of all Trading Participant	757	100.0	9,748	100.0	10,505	100.0

Remark: Based on the total of sales and purchases