

Daily Index Arbitrage Report(Total of All Trading Participant)

22-Apr-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(18-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	2,410	3,893

2. Cash Position Related to Index Arbitrage(18-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	52,920	46,820	99,740	862,043	437	862,480
Change	-297	0	-297	-4,095	0	-4,095

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

18-Apr-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	2,410	100.0	0	0.0	2,410	38.2
Mizuho	0	0.0	1,611	41.4	1,611	25.6
Jefferies	0	0.0	1,142	29.3	1,142	18.1
Societe Generale	0	0.0	874	22.5	874	13.9
Nomura	0	0.0	266	6.8	266	4.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	2,410	100.0	3,893	100.0	6,303	100.0
Total of all Trading Participant	2,410	100.0	3,893	100.0	6,303	100.0

Remark: Based on the total of sales and purchases