

Daily Index Arbitrage Report(Total of All Trading Participant)

23-Apr-24

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(19-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	5,842	18,725

2.Cash Position Related to Index Arbitrage(19-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	52,283	46,820	99,103	853,161	437	853,598
Change	-637	0	-637	-8,882	0	-8,882

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

19-Apr-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Societe Generale	4,136	70.8	13,760	73.5	17,896	72.8
Mizuho	1,137	19.5	3,904	20.8	5,041	20.5
Mitsubishi UFJ Morgan Stanley	0	0.0	694	3.7	694	2.8
Jefferies	569	9.7	0	0.0	569	2.3
Nomura	0	0.0	367	2.0	367	1.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	5,842	100.0	18,725	100.0	24,567	100.0
Total of all Trading Participant	5,842	100.0	18,725	100.0	24,567	100.0

Remark: Based on the total of sales and purchases