

# Daily Index Arbitrage Report(Total of All Trading Participant)

05-Apr-24

Tokyo Stock Exchange,Inc.

## 1.StockTransaction Related to Index Arbitrage( 3-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	817	5,782

## 2.Cash Position Related to Index Arbitrage( 3-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	100,891	44,200	145,091	847,865	437	848,302
Change	0	0	0	-7,257	0	-7,257

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

3-Apr-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	550	67.3	1,732	30.0	2,282	34.6
Jefferies	267	32.7	1,676	29.0	1,943	29.4
Mitsubishi UFJ Morgan Stanley	0	0.0	1,227	21.2	1,227	18.6
Societe Generale	0	0.0	1,147	19.8	1,147	17.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	817	100.0	5,782	100.0	6,599	100.0
Total of all Trading Participant	817	100.0	5,782	100.0	6,599	100.0

Remark: Based on the total of sales and purchases