

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

10-Apr-24

Tokyo Stock Exchange, Inc.

## 1. Stock Transaction Related to Index Arbitrage( 8-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	<b>3,621</b>	<b>7,506</b>

## 2. Cash Position Related to Index Arbitrage( 8-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	89,050	44,200	133,250	923,622	437	924,059
Change	-5,325	0	-5,325	24,305	0	24,305

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

8-Apr-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	2,779	76.7	6,040	80.5	8,819	79.3
Mitsubishi UFJ Morgan Stanley	0	0.0	1,200	16.0	1,200	10.8
Jefferies	842	23.3	0	0.0	842	7.6
Nomura	0	0.0	266	3.5	266	2.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
<b>Total of top 15 Trading Participant</b>	<b>3,621</b>	<b>100.0</b>	<b>7,506</b>	<b>100.0</b>	<b>11,127</b>	<b>100.0</b>
<b>Total of all Trading Participant</b>	<b>3,621</b>	<b>100.0</b>	<b>7,506</b>	<b>100.0</b>	<b>11,127</b>	<b>100.0</b>

Remark: Based on the total of sales and purchases