

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

11-Apr-24

Tokyo Stock Exchange,Inc.

## 1.StockTransaction Related to Index Arbitrage( 9-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	3,111	8,038

## 2.Cash Position Related to Index Arbitrage( 9-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	87,800	44,200	132,000	917,214	437	917,651
Change	-1,250	0	-1,250	-6,408	0	-6,408

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

9-Apr-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Nomura	565	18.2	6,617	82.3	7,182	64.4
Mizuho	1,602	51.5	1,136	14.1	2,738	24.6
Mitsubishi UFJ Morgan Stanley	677	21.8	0	0.0	677	6.1
Societe Generale	0	0.0	285	3.5	285	2.6
Jefferies	267	8.6	0	0.0	267	2.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	3,111	100.0	8,038	100.0	11,149	100.0
Total of all Trading Participant	3,111	100.0	8,038	100.0	11,149	100.0

Remark: Based on the total of sales and purchases