

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

17-Apr-24

Tokyo Stock Exchange,Inc.

## 1.StockTransaction Related to Index Arbitrage( 15-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	2,559	17,412

## 2.Cash Position Related to Index Arbitrage( 15-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	51,338	45,947	97,285	858,000	437	858,437
Change	1,285	874	2,159	-10,003	0	-10,003

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

15-Apr-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Societe Generale	0	0.0	17,191	98.7	17,191	86.1
Mizuho	1,558	60.9	0	0.0	1,558	7.8
Jefferies	836	32.7	0	0.0	836	4.2
Nomura	0	0.0	221	1.3	221	1.1
Mitsubishi UFJ Morgan Stanley	165	6.4	0	0.0	165	0.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	2,559	100.0	17,412	100.0	19,971	100.0
Total of all Trading Participant	2,559	100.0	17,412	100.0	19,971	100.0

Remark: Based on the total of sales and purchases