

Daily Index Arbitrage Report(Total of All Trading Participant)

05-Mar-24

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(1-Mar)

(thousand shares)

	Sales	Purchases
Number of Shares	1,449	7,661

2.Cash Position Related to Index Arbitrage(1-Mar)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	8,700	0	8,700	770,838	0	770,838
Change	-487	0	-487	11,290	0	11,290

- 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 Mar contract of 2024

Active Arbitrageurs

Top 15 Trading Participant 1-Mar-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	525	36.2	6,129	80.0	6,654	73.0
Societe Generale	699	48.2	544	7.1	1,243	13.6
Jefferies	0	0.0	988	12.9	988	10.8
Nomura	225	15.5	0	0.0	225	2.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	1,449	100.0	7,661	100.0	9,110	100.0
Total of all Trading Participant	1,449	100.0	7,661	100.0	9,110	100.0

Remark: Based on the total of sales and purchases