

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

08-Mar-24

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage( 6-Mar) (thousand shares)

	Sales	Purchases
Number of Shares	63,863	12,708

2.Cash Position Related to Index Arbitrage( 6-Mar) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	55,841	41,677	97,518	764,622	82,862	847,484
Change	46,930	41,677	88,607	-22,542	59,187	36,645

- 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 "Nerest Contract Month"of"Cash position related to index arbitrage"includes the figures up to Mar contract of 2024

## Active Arbitrageurs

### Top 15 Trading Participant 6-Mar-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	36,296	56.8	2,688	21.2	38,984	50.9
Mitsubishi UFJ Morgan Stanley	27,567	43.2	8,520	67.0	36,087	47.1
Jefferies	0	0.0	1,341	10.6	1,341	1.8
Nomura	0	0.0	159	1.3	159	0.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	63,863	100.0	12,708	100.0	76,571	100.0
Total of all Trading Participant	63,863	100.0	12,708	100.0	76,571	100.0

Remark: Based on the total of sales and purchases