

Daily Index Arbitrage Report(Total of All Trading Participant)

11-Mar-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(7-Mar)

(thousand shares)

	Sales	Purchases
Number of Shares	59,590	3,228

2. Cash Position Related to Index Arbitrage(7-Mar)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	72,523	41,671	114,194	684,685	82,601	767,286
Change	16,682	-6	16,676	-79,937	-261	-80,198

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant 7-Mar-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	36,792	61.7	2,185	67.7	38,977	62.0
Mitsubishi UFJ Morgan Stanley	21,729	36.5	0	0.0	21,729	34.6
Nomura	1,069	1.8	0	0.0	1,069	1.7
Jefferies	0	0.0	1,043	32.3	1,043	1.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	59,590	100.0	3,228	100.0	62,818	100.0
Total of all Trading Participant	59,590	100.0	3,228	100.0	62,818	100.0

Remark: Based on the total of sales and purchases