

Daily Index Arbitrage Report(Total of All Trading Participant)

12-Mar-24

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(8-Mar)

(thousand shares)

	Sales	Purchases
Number of Shares	102,422	52,651

2.Cash Position Related to Index Arbitrage(8-Mar)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	44,711	41,671	86,382	664,706	412	665,118
Change	-27,812	0	-27,812	-19,979	-82,189	-102,168

- 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 Jun contract of 2024

Active Arbitrageurs

Top 15 Trading Participant 8-Mar-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	37,815	36.9	33,124	62.9	70,939	45.7
Mitsubishi UFJ Morgan Stanley	36,336	35.5	6,098	11.6	42,434	27.4
Nomura	6,210	6.1	12,664	24.1	18,874	12.2
Societe Generale	16,846	16.4	218	0.4	17,064	11.0
Jefferies	5,215	5.1	547	1.0	5,762	3.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	102,422	100.0	52,651	100.0	155,073	100.0
Total of all Trading Participant	102,422	100.0	52,651	100.0	155,073	100.0

Remark: Based on the total of sales and purchases