

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

14-Mar-24

Tokyo Stock Exchange,Inc.

## 1.StockTransaction Related to Index Arbitrage( 12-Mar)

(thousand shares)

	Sales	Purchases
Number of Shares	15,257	4,610

## 2.Cash Position Related to Index Arbitrage( 12-Mar)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	61,510	41,671	103,181	745,881	412	746,293
Change	482	0	482	11,109	0	11,109

- 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 12-Mar-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies	3,429	22.5	3,430	74.4	6,859	34.5
Societe Generale	4,598	30.1	0	0.0	4,598	23.1
Nomura	4,346	28.5	0	0.0	4,346	21.9
Mizuho	2,884	18.9	320	6.9	3,204	16.1
Mitsubishi UFJ Morgan Stanley	0	0.0	860	18.7	860	4.3
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Total of top 15 Trading Participant	15,257	100.0	4,610	100.0	19,867	100.0
Total of all Trading Participant	15,257	100.0	4,610	100.0	19,867	100.0

Remark: Based on the total of sales and purchases