

Daily Index Arbitrage Report(Total of All Trading Participant)

15-Mar-24

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(13-Mar)

(thousand shares)

	Sales	Purchases
Number of Shares	16,842	21,862

2.Cash Position Related to Index Arbitrage(13-Mar)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	73,344	41,671	115,015	754,503	412	754,915
Change	11,834	0	11,834	8,622	0	8,622

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 13-Mar-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	4,172	24.8	17,248	78.9	21,420	55.3
Nomura	12,119	72.0	0	0.0	12,119	31.3
Mitsubishi UFJ Morgan Stanley	0	0.0	4,063	18.6	4,063	10.5
Jefferies	551	3.3	551	2.5	1,102	2.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	16,842	100.0	21,862	100.0	38,704	100.0
Total of all Trading Participant	16,842	100.0	21,862	100.0	38,704	100.0

Remark: Based on the total of sales and purchases