

Daily Index Arbitrage Report(Total of All Trading Participant)

21-Mar-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(18-Mar)

(thousand shares)

	Sales	Purchases
Number of Shares	9,097	9,808

2. Cash Position Related to Index Arbitrage(18-Mar)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	52,174	41,671	93,845	762,575	412	762,987
Change	108	0	108	15,381	0	15,381

- 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 18-Mar-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	8,323	91.5	2,186	22.3	10,509	55.6
Mitsubishi UFJ Morgan Stanley	0	0.0	3,871	39.5	3,871	20.5
Jefferies	0	0.0	2,935	29.9	2,935	15.5
Nomura	0	0.0	816	8.3	816	4.3
Societe Generale	774	8.5	0	0.0	774	4.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	9,097	100.0	9,808	100.0	18,905	100.0
Total of all Trading Participant	9,097	100.0	9,808	100.0	18,905	100.0

Remark: Based on the total of sales and purchases