

Daily Index Arbitrage Report(Total of All Trading Participant)

25-Mar-24

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(21-Mar) (thousand shares)

	Sales	Purchases
Number of Shares	20,739	6,039

2.Cash Position Related to Index Arbitrage(21-Mar) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	52,837	41,671	94,508	761,602	412	762,014
Change	617	0	617	-4,631	0	-4,631

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
21-Mar-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Societe Generale	19,998	96.4	0	0.0	19,998	74.7
Nomura	0	0.0	4,021	66.6	4,021	15.0
Mitsubishi UFJ Morgan Stanley	0	0.0	1,771	29.3	1,771	6.6
Jefferies	741	3.6	247	4.1	988	3.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	20,739	100.0	6,039	100.0	26,778	100.0
Total of all Trading Participant	20,739	100.0	6,039	100.0	26,778	100.0

Remark: Based on the total of sales and purchases