

Daily Index Arbitrage Report(Total of All Trading Participant)

26-Mar-24

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(22-Mar) (thousand shares)

	Sales	Purchases
Number of Shares	20,341	9,602

2.Cash Position Related to Index Arbitrage(22-Mar) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	61,324	41,671	102,995	770,145	412	770,557
Change	8,487	0	8,487	8,543	0	8,543

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 22-Mar-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	10,626	52.2	0	0.0	10,626	35.5
Societe Generale	9,715	47.8	544	5.7	10,259	34.3
Mitsubishi UFJ Morgan Stanley	0	0.0	9,058	94.3	9,058	30.3
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Total of top 15 Trading Participant	20,341	100.0	9,602	100.0	29,943	100.0
Total of all Trading Participant	20,341	100.0	9,602	100.0	29,943	100.0

Remark: Based on the total of sales and purchases