

Daily Index Arbitrage Report(Total of All Trading Participant)

27-Mar-24

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(25-Mar)

(thousand shares)

	Sales	Purchases
Number of Shares	1,627	6,418

2.Cash Position Related to Index Arbitrage(25-Mar)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	64,279	41,671	105,950	751,826	412	752,238
Change	2,955	0	2,955	-18,319	0	-18,319

- 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 25-Mar-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	0	0.0	6,418	100.0	6,418	79.8
Jefferies	1,102	67.7	0	0.0	1,102	13.7
Mizuho	525	32.3	0	0.0	525	6.5
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Total of top 15 Trading Participant	1,627	100.0	6,418	100.0	8,045	100.0
Total of all Trading Participant	1,627	100.0	6,418	100.0	8,045	100.0

Remark: Based on the total of sales and purchases