

Daily Index Arbitrage Report(Total of All Trading Participant)

28-Mar-24

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(26-Mar) (thousand shares)

	Sales	Purchases
Number of Shares	5,165	8,833

2.Cash Position Related to Index Arbitrage(26-Mar) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	64,069	41,671	105,740	694,887	412	695,299
Change	-210	0	-210	-56,939	0	-56,939

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant
26-Mar-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	0	0.0	7,664	86.8	7,664	54.8
Nomura	2,448	47.4	0	0.0	2,448	17.5
Societe Generale	2,166	41.9	67	0.8	2,233	16.0
Jefferies	551	10.7	1,102	12.5	1,653	11.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	5,165	100.0	8,833	100.0	13,998	100.0
Total of all Trading Participant	5,165	100.0	8,833	100.0	13,998	100.0

Remark: Based on the total of sales and purchases