

# Daily Index Arbitrage Report(Total of All Trading Participant)

02-May-24

Tokyo Stock Exchange, Inc.

## 1. Stock Transaction Related to Index Arbitrage( 30-Apr)

(thousand shares)

	Sales	Purchases
Number of Shares	1,211	806

## 2. Cash Position Related to Index Arbitrage( 30-Apr)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	53,058	46,820	99,878	729,985	437	730,422
Change	3,493	0	3,493	-1,768	0	-1,768

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

30-Apr-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	335	27.7	682	84.6	1,017	50.4
Nomura	616	50.9	0	0.0	616	30.5
Societe Generale	260	21.5	124	15.4	384	19.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	1,211	100.0	806	100.0	2,017	100.0
Total of all Trading Participant	1,211	100.0	806	100.0	2,017	100.0

Remark: Based on the total of sales and purchases