

Daily Index Arbitrage Report(Total of All Trading Participant)

07-May-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(1-May)

(thousand shares)

	Sales	Purchases
Number of Shares	0	906

2. Cash Position Related to Index Arbitrage(1-May)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	52,435	46,820	99,255	733,372	437	733,809
Change	-623	0	-623	3,387	0	3,387

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

1-May-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	0	0.0	550	60.7	550	60.7
Nomura	0	0.0	356	39.3	356	39.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	0	0.0	906	100.0	906	100.0
Total of all Trading Participant	0	100.0	906	100.0	906	100.0

Remark: Based on the total of sales and purchases