

Daily Index Arbitrage Report(Total of All Trading Participant)

09-May-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(7-May)

(thousand shares)

	Sales	Purchases
Number of Shares	22,137	4,889

2. Cash Position Related to Index Arbitrage(7-May)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	67,787	46,820	114,607	719,554	437	719,991
Change	15,235	0	15,235	-1,271	0	-1,271

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

7-May-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	13,926	62.9	514	10.5	14,440	53.4
Mitsubishi UFJ Morgan Stanley	2,208	10.0	4,037	82.6	6,245	23.1
Societe Generale	6,003	27.1	0	0.0	6,003	22.2
Nomura	0	0.0	338	6.9	338	1.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	22,137	100.0	4,889	100.0	27,026	100.0
Total of all Trading Participant	22,137	100.0	4,889	100.0	27,026	100.0

Remark: Based on the total of sales and purchases