

Daily Index Arbitrage Report(Total of All Trading Participant)

10-May-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(8-May)

(thousand shares)

	Sales	Purchases
Number of Shares	15,696	3,443

2. Cash Position Related to Index Arbitrage(8-May)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	70,722	46,820	117,542	695,417	437	695,854
Change	2,935	0	2,935	-24,137	0	-24,137

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

8-May-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	13,433	85.6	0	0.0	13,433	70.2
Mizuho	2,263	14.4	3,443	100.0	5,706	29.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	15,696	100.0	3,443	100.0	19,139	100.0
Total of all Trading Participant	15,696	100.0	3,443	100.0	19,139	100.0

Remark: Based on the total of sales and purchases