

Daily Index Arbitrage Report(Total of All Trading Participant)

13-May-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(9-May)

(thousand shares)

	Sales	Purchases
Number of Shares	0	5,734

2. Cash Position Related to Index Arbitrage(9-May)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	53,122	46,820	99,942	704,697	437	705,134
Change	-17,600	0	-17,600	9,280	0	9,280

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

9-May-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	0	0.0	2,283	39.8	2,283	39.8
Jefferies	0	0.0	1,715	29.9	1,715	29.9
Societe Generale	0	0.0	1,146	20.0	1,146	20.0
Nomura	0	0.0	424	7.4	424	7.4
Mitsubishi UFJ Morgan Stanley	0	0.0	166	2.9	166	2.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	0	0.0	5,734	100.0	5,734	100.0
Total of all Trading Participant	0	100.0	5,734	100.0	5,734	100.0

Remark: Based on the total of sales and purchases