

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

14-May-24

Tokyo Stock Exchange, Inc.

## 1. Stock Transaction Related to Index Arbitrage( 10-May) (thousand shares)

	Sales	Purchases
Number of Shares	<b>17,864</b>	<b>21,806</b>

## 2. Cash Position Related to Index Arbitrage( 10-May) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	34,624	46,820	81,444	686,431	437	686,868
Change	-18,498	0	-18,498	-18,266	0	-18,266

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 10-May-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	1,509	8.4	18,979	87.0	20,488	51.6
Mitsubishi UFJ Morgan Stanley	9,582	53.6	164	0.8	9,746	24.6
Societe Generale	4,378	24.5	2,663	12.2	7,041	17.7
Nomura	2,395	13.4	0	0.0	2,395	6.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
<b>Total of top 15 Trading Participant</b>	<b>17,864</b>	<b>100.0</b>	<b>21,806</b>	<b>100.0</b>	<b>39,670</b>	<b>100.0</b>
<b>Total of all Trading Participant</b>	<b>17,864</b>	<b>100.0</b>	<b>21,806</b>	<b>100.0</b>	<b>39,670</b>	<b>100.0</b>

Remark: Based on the total of sales and purchases