

Daily Index Arbitrage Report(Total of All Trading Participant)

15-May-24

Tokyo Stock Exchange,Inc.

1.StockTransaction Related to Index Arbitrage(13-May) (thousand shares)

	Sales	Purchases
Number of Shares	3,360	3,469

2.Cash Position Related to Index Arbitrage(13-May) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	34,492	46,820	81,312	687,205	437	687,642
Change	-132	0	-132	774	0	774

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 13-May-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	1,102	32.8	2,733	78.8	3,835	56.2
Jefferies	1,146	34.1	573	16.5	1,719	25.2
Mizuho	680	20.2	0	0.0	680	10.0
Societe Generale	432	12.9	0	0.0	432	6.3
Nomura	0	0.0	163	4.7	163	2.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	3,360	100.0	3,469	100.0	6,829	100.0
Total of all Trading Participant	3,360	100.0	3,469	100.0	6,829	100.0

Remark: Based on the total of sales and purchases