

Daily Index Arbitrage Report(Total of All Trading Participant)

16-May-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(14-May) (thousand shares)

	Sales	Purchases
Number of Shares	734	9,528

2. Cash Position Related to Index Arbitrage(14-May) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	34,176	46,820	80,996	696,073	437	696,510
Change	-316	0	-316	8,868	0	8,868

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 14-May-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	159	21.7	9,528	100.0	9,687	94.4
Jefferies	575	78.3	0	0.0	575	5.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	734	100.0	9,528	100.0	10,262	100.0
Total of all Trading Participant	734	100.0	9,528	100.0	10,262	100.0

Remark: Based on the total of sales and purchases