

Daily Index Arbitrage Report(Total of All Trading Participant)

17-May-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(15-May) (thousand shares)

	Sales	Purchases
Number of Shares	1,918	4,433

2. Cash Position Related to Index Arbitrage(15-May) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	32,710	46,820	79,530	706,512	437	706,949
Change	-1,466	0	-1,466	10,439	0	10,439

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 15-May-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	0	0.0	2,284	51.5	2,284	36.0
Societe Generale	1,918	100.0	0	0.0	1,918	30.2
Jefferies	0	0.0	1,682	37.9	1,682	26.5
Mitsubishi UFJ Morgan Stanley	0	0.0	329	7.4	329	5.2
Nomura	0	0.0	138	3.1	138	2.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	1,918	100.0	4,433	100.0	6,351	100.0
Total of all Trading Participant	1,918	100.0	4,433	100.0	6,351	100.0

Remark: Based on the total of sales and purchases