

Daily Index Arbitrage Report(Total of All Trading Participant)

17-Sep-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(12-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	14,726	84,120

2. Cash Position Related to Index Arbitrage(12-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	167,014	4,852	171,866	537,589	69,276	606,865
Change	-41,374	0	-41,374	152,107	-342	151,765

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 Sep contract of 2024

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant

12-Sep-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	0	0.0	77,988	92.7	77,988	78.9
Societe Generale	14,726	100.0	0	0.0	14,726	14.9
Mitsubishi UFJ Morgan Stanley	0	0.0	4,696	5.6	4,696	4.8
Jefferies	0	0.0	1,436	1.7	1,436	1.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	14,726	100.0	84,120	100.0	98,846	100.0
Total of all Trading Participant	14,726	100.0	84,120	100.0	98,846	100.0

Remark: Based on the total of sales and purchases