

Daily Index Arbitrage Report(Total of All Trading Participant)

20-Sep-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(18-Sep) (thousand shares)

	Sales	Purchases
Number of Shares	7,854	35,250

2. Cash Position Related to Index Arbitrage(18-Sep) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	31,240	401	31,641	659,454	2,671	662,125
Change	-250	0	-250	41,434	0	41,434

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 Dec contract of 2024

Active Arbitrageurs

Top 15 Trading Participant 18-Sep-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	0	0.0	34,083	96.7	34,083	79.1
Jefferies	3,507	44.7	1,167	3.3	4,674	10.8
Societe Generale	4,079	51.9	0	0.0	4,079	9.5
Nomura	268	3.4	0	0.0	268	0.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	7,854	100.0	35,250	100.0	43,104	100.0
Total of all Trading Participant	7,854	100.0	35,250	100.0	43,104	100.0

Remark: Based on the total of sales and purchases