

# Daily Index Arbitrage Report(Total of All Trading Participant)

24-Sep-24

Tokyo Stock Exchange,Inc.

## 1.StockTransaction Related to Index Arbitrage( 19-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	<b>13,290</b>	<b>38,776</b>

## 2.Cash Position Related to Index Arbitrage( 19-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	34,684	401	35,085	671,332	2,671	674,003
Change	3,444	0	3,444	11,878	0	11,878

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

19-Sep-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	0	0.0	34,798	89.7	34,798	66.8
Nomura	11,575	87.1	0	0.0	11,575	22.2
Mizuho	0	0.0	3,394	8.8	3,394	6.5
Jefferies	584	4.4	584	1.5	1,168	2.2
Societe Generale	1,131	8.5	0	0.0	1,131	2.2
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-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	13,290	100.0	38,776	100.0	52,066	100.0
Total of all Trading Participant	13,290	100.0	38,776	100.0	52,066	100.0

Remark: Based on the total of sales and purchases