

Daily Index Arbitrage Report(Total of All Trading Participant)

25-Sep-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(20-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	17,996	26,078

2. Cash Position Related to Index Arbitrage(20-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	39,035	401	39,436	690,432	2,671	693,103
Change	4,351	0	4,351	19,100	0	19,100

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

20-Sep-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	0	0.0	24,905	95.5	24,905	56.5
Nomura	13,891	77.2	0	0.0	13,891	31.5
Societe Generale	2,956	16.4	0	0.0	2,956	6.7
Jefferies	586	3.3	1,173	4.5	1,759	4.0
Mizuho	563	3.1	0	0.0	563	1.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	17,996	100.0	26,078	100.0	44,074	100.0
Total of all Trading Participant	17,996	100.0	26,078	100.0	44,074	100.0

Remark: Based on the total of sales and purchases