

Daily Index Arbitrage Report(Total of All Trading Participant)

26-Sep-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(24-Sep) (thousand shares)

	Sales	Purchases
Number of Shares	11,629	3,618

2. Cash Position Related to Index Arbitrage(24-Sep) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	37,162	401	37,563	679,861	2,671	682,532
Change	-1,873	0	-1,873	-10,571	0	-10,571

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

24-Sep-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	11,357	97.7	0	0.0	11,357	74.5
Mitsubishi UFJ Morgan Stanley	0	0.0	2,454	67.8	2,454	16.1
Jefferies	0	0.0	1,164	32.2	1,164	7.6
Societe Generale	272	2.3	0	0.0	272	1.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	11,629	100.0	3,618	100.0	15,247	100.0
Total of all Trading Participant	11,629	100.0	3,618	100.0	15,247	100.0

Remark: Based on the total of sales and purchases