

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

27-Sep-24

Tokyo Stock Exchange, Inc.

## 1. Stock Transaction Related to Index Arbitrage( 25-Sep) (thousand shares)

	Sales	Purchases
Number of Shares	<b>35,987</b>	<b>2,679</b>

## 2. Cash Position Related to Index Arbitrage( 25-Sep) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	42,754	401	43,155	624,280	2,671	626,951
Change	5,592	0	5,592	-55,581	0	-55,581

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 25-Sep-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	25,466	70.8	0	0.0	25,466	65.9
Societe Generale	8,186	22.7	103	3.8	8,289	21.4
Mitsubishi UFJ Morgan Stanley	0	0.0	2,576	96.2	2,576	6.7
Jefferies	2,335	6.5	0	0.0	2,335	6.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	35,987	100.0	2,679	100.0	38,666	100.0
Total of all Trading Participant	35,987	100.0	2,679	100.0	38,666	100.0

Remark: Based on the total of sales and purchases