

Daily Index Arbitrage Report(Total of All Trading Participant)

30-Sep-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(26-Sep) (thousand shares)

	Sales	Purchases
Number of Shares	47,290	48,232

2. Cash Position Related to Index Arbitrage(26-Sep) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	41,966	401	42,367	720,633	2,671	723,304
Change	-788	0	-788	96,353	0	96,353

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant

26-Sep-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	4,205	8.9	40,972	84.9	45,177	47.3
Societe Generale	20,116	42.5	3,812	7.9	23,928	25.0
Mizuho	20,794	44.0	1,817	3.8	22,611	23.7
Jefferies	2,175	4.6	1,631	3.4	3,806	4.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	47,290	100.0	48,232	100.0	95,522	100.0
Total of all Trading Participant	47,290	100.0	48,232	100.0	95,522	100.0

Remark: Based on the total of sales and purchases