

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

01-Oct-24

Tokyo Stock Exchange, Inc.

## 1. Stock Transaction Related to Index Arbitrage( 27-Sep) (thousand shares)

	Sales	Purchases
Number of Shares	<b>27,167</b>	<b>10,533</b>

## 2. Cash Position Related to Index Arbitrage( 27-Sep) (thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	43,707	458	44,165	838,357	3,050	841,407
Change	1,741	57	1,798	117,724	379	118,103

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 27-Sep-24

Name	Sales		Purchases		Total <span style="float: right;">(thousand shares,%)</span>	
		Percentage		Percentage		Percentage
Societe Generale	7,667	28.2	6,625	62.9	14,292	37.9
Mizuho	9,630	35.4	0	0.0	9,630	25.5
Mitsubishi UFJ Morgan Stanley	7,220	26.6	1,237	11.7	8,457	22.4
Jefferies	2,650	9.8	2,671	25.4	5,321	14.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
<b>Total of top 15 Trading Participant</b>	<b>27,167</b>	<b>100.0</b>	<b>10,533</b>	<b>100.0</b>	<b>37,700</b>	<b>100.0</b>
<b>Total of all Trading Participant</b>	<b>27,167</b>	<b>100.0</b>	<b>10,533</b>	<b>100.0</b>	<b>37,700</b>	<b>100.0</b>

Remark: Based on the total of sales and purchases