

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

17-Sep-21

Tokyo Stock Exchange, Inc.

## 1. Stock Transaction Related to Index Arbitrage( 15-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	<b>9,267</b>	<b>27,775</b>

## 2. Cash Position Related to Index Arbitrage( 15-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	39,747	0	39,747	328,944	0	328,944
Change	-6,664	0	-6,664	20,502	0	20,502

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 2021

## Active Arbitrageurs

### Top 15 Trading Participant

15-Sep-21

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	0	0.0	16,665	60.0	16,665	45.0
Mizuho	2,255	24.3	11,110	40.0	13,365	36.1
Nomura	4,702	50.7	0	0.0	4,702	12.7
Societe Generale	2,310	24.9	0	0.0	2,310	6.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	9,267	100.0	27,775	100.0	37,042	100.0
Total of all Trading Participant	9,267	100.0	27,775	100.0	37,042	100.0

Remark: Based on the total of sales and purchases