

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

22-Sep-21

Tokyo Stock Exchange, Inc.

## 1. Stock Transaction Related to Index Arbitrage( 17-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	<b>19,539</b>	<b>42,356</b>

## 2. Cash Position Related to Index Arbitrage( 17-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	40,402	0	40,402	402,047	0	402,047
Change	1,924	0	1,924	45,878	0	45,878

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

17-Sep-21

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	0	0.0	23,312	55.0	23,312	37.7
Societe Generale	9,976	51.1	8,833	20.9	18,809	30.4
Mizuho	9,563	48.9	7,916	18.7	17,479	28.2
Nomura	0	0.0	2,295	5.4	2,295	3.7
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-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	19,539	100.0	42,356	100.0	61,895	100.0
Total of all Trading Participant	19,539	100.0	42,356	100.0	61,895	100.0

Remark: Based on the total of sales and purchases