

Daily Index Arbitrage Report(Total of All Trading Participant)

24-Sep-21

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(21-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	8,216	19,380

2. Cash Position Related to Index Arbitrage(21-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	38,630	0	38,630	423,531	0	423,531
Change	-1,772	0	-1,772	21,484	0	21,484

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

21-Sep-21

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	484	5.9	11,969	61.8	12,453	45.1
Mizuho	4,645	56.5	7,411	38.2	12,056	43.7
Societe Generale	2,962	36.1	0	0.0	2,962	10.7
Nomura	125	1.5	0	0.0	125	0.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	8,216	100.0	19,380	100.0	27,596	100.0
Total of all Trading Participant	8,216	100.0	19,380	100.0	27,596	100.0

Remark: Based on the total of sales and purchases