

Daily Index Arbitrage Report(Total of All Trading Participant)

15-Sep-21

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(13-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	8,045	14,760

2. Cash Position Related to Index Arbitrage(13-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	41,679	0	41,679	291,473	0	291,473
Change	-3,765	0	-3,765	14,769	0	14,769

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

13-Sep-21

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Nomura	1,943	24.2	6,119	41.5	8,062	35.4
Mitsubishi UFJ Morgan Stanley	0	0.0	5,625	38.1	5,625	24.7
Societe Generale	5,387	67.0	0	0.0	5,387	23.6
Mizuho	715	8.9	3,016	20.4	3,731	16.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	8,045	100.0	14,760	100.0	22,805	100.0
Total of all Trading Participant	8,045	100.0	14,760	100.0	22,805	100.0

Remark: Based on the total of sales and purchases