

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

16-Sep-21

Tokyo Stock Exchange, Inc.

## 1. Stock Transaction Related to Index Arbitrage( 14-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	<b>20,623</b>	<b>14,018</b>

## 2. Cash Position Related to Index Arbitrage( 14-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	46,411	0	46,411	308,442	0	308,442
Change	4,732	0	4,732	16,969	0	16,969

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

14-Sep-21

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	11,923	57.8	5,200	37.1	17,123	49.4
Nomura	3,255	15.8	7,647	54.6	10,902	31.5
Societe Generale	5,357	26.0	0	0.0	5,357	15.5
Mitsubishi UFJ Morgan Stanley	88	0.4	1,171	8.4	1,259	3.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
<b>Total of top 15 Trading Participant</b>	<b>20,623</b>	<b>100.0</b>	<b>14,018</b>	<b>100.0</b>	<b>34,641</b>	<b>100.0</b>
<b>Total of all Trading Participant</b>	<b>20,623</b>	<b>100.0</b>	<b>14,018</b>	<b>100.0</b>	<b>34,641</b>	<b>100.0</b>

Remark: Based on the total of sales and purchases