

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

09-Sep-21

Tokyo Stock Exchange, Inc.

## 1. Stock Transaction Related to Index Arbitrage( 7-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	<b>18,115</b>	<b>7,579</b>

## 2. Cash Position Related to Index Arbitrage( 7-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	81,394	8,949	90,343	202,036	67,554	269,590
Change	-11,701	2,622	-9,079	22,782	-11,553	11,229

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 Sep contract of 2021

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

## Active Arbitrageurs

### Top 15 Trading Participant

7-Sep-21

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Societe Generale	18,115	100.0	0	0.0	18,115	70.5
Mizuho	0	0.0	4,819	63.6	4,819	18.8
Mitsubishi UFJ Morgan Stanley	0	0.0	2,760	36.4	2,760	10.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	18,115	100.0	7,579	100.0	25,694	100.0
Total of all Trading Participant	18,115	100.0	7,579	100.0	25,694	100.0

Remark: Based on the total of sales and purchases