

Daily Index Arbitrage Report(Total of All Trading Participant)

10-Sep-21

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(8-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	31,005	19,983

2. Cash Position Related to Index Arbitrage(8-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	67,076	31,253	98,329	233,409	52,409	285,818
Change	-14,318	22,304	7,986	31,373	-15,145	16,228

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

Active Arbitrageurs

Top 15 Trading Participant

8-Sep-21

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	25,213	81.3	2,172	10.9	27,385	53.7
Nomura	0	0.0	15,899	79.6	15,899	31.2
Mitsubishi UFJ Morgan Stanley	5,792	18.7	1,912	9.6	7,704	15.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	31,005	100.0	19,983	100.0	50,988	100.0
Total of all Trading Participant	31,005	100.0	19,983	100.0	50,988	100.0

Remark: Based on the total of sales and purchases