

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

13-Sep-21

Tokyo Stock Exchange, Inc.

## 1. Stock Transaction Related to Index Arbitrage( 9-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	<b>34,994</b>	<b>0</b>

## 2. Cash Position Related to Index Arbitrage( 9-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	89,253	43,627	132,880	237,699	44,083	281,782
Change	22,177	12,374	34,551	4,290	-8,326	-4,036

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

9-Sep-21

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	17,058	48.7	0	0.0	17,058	48.7
Societe Generale	7,819	22.3	0	0.0	7,819	22.3
Nomura	6,222	17.8	0	0.0	6,222	17.8
Mitsubishi UFJ Morgan Stanley	3,895	11.1	0	0.0	3,895	11.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
<b>Total of top 15 Trading Participant</b>	<b>34,994</b>	<b>100.0</b>	<b>0</b>	<b>0.0</b>	<b>34,994</b>	<b>100.0</b>
<b>Total of all Trading Participant</b>	<b>34,994</b>	<b>100.0</b>	<b>0</b>	<b>100.0</b>	<b>34,994</b>	<b>100.0</b>

Remark: Based on the total of sales and purchases