

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

14-Sep-21

Tokyo Stock Exchange, Inc.

## 1. Stock Transaction Related to Index Arbitrage( 10-Sep)

(thousand shares)

|                  | Sales         | Purchases     |
|------------------|---------------|---------------|
| Number of Shares | <b>28,279</b> | <b>59,430</b> |

## 2. Cash Position Related to Index Arbitrage( 10-Sep)

(thousand shares)

|                  | Sell Positions         |         |         | Buy Positions          |         |         |
|------------------|------------------------|---------|---------|------------------------|---------|---------|
|                  | Nearest Contract Month | Others  | Total   | Nearest Contract Month | Others  | Total   |
| Number of Shares | 45,444                 | 0       | 45,444  | 276,704                | 0       | 276,704 |
| Change           | -43,809                | -43,627 | -87,436 | 39,005                 | -44,083 | -5,078  |

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

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

## Active Arbitrageurs

### Top 15 Trading Participant

10-Sep-21

(thousand shares,%)

| Name                                | Sales  |            | Purchases |            | Total  |            |
|-------------------------------------|--------|------------|-----------|------------|--------|------------|
|                                     |        | Percentage |           | Percentage |        | Percentage |
| Mizuho                              | 0      | 0.0        | 35,395    | 59.6       | 35,395 | 40.4       |
| Mitsubishi UFJ Morgan Stanley       | 0      | 0.0        | 23,638    | 39.8       | 23,638 | 27.0       |
| Societe Generale                    | 17,569 | 62.1       | 0         | 0.0        | 17,569 | 20.0       |
| Nomura                              | 10,710 | 37.9       | 397       | 0.7        | 11,107 | 12.7       |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| Total of top 15 Trading Participant | 28,279 | 100.0      | 59,430    | 100.0      | 87,709 | 100.0      |
| Total of all Trading Participant    | 28,279 | 100.0      | 59,430    | 100.0      | 87,709 | 100.0      |

Remark: Based on the total of sales and purchases