

# Weekly Program Trading Report(Total of All Trading Participant)

01-Nov-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Oct 23 – Oct 27)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	455,341	404,410	21,740	39,136	433,601	365,274
Value	1,007,703	949,403	62,931	104,517	944,772	844,886

## 2. Cash Position Related to Index Arbitrage (Oct 27)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	9,906	0	9,906	184,975	0	184,975
Change	973	0	973	-82,002	0	-82,002
Value	35,637	0	35,637	398,485	0	398,485
Change	253	0	253	-183,634	0	-183,634

Remarks: 1. Program trading is defined orders of 25 issues or more at one time.

2. Change means comparison to last weekend's position. – indicates minus figures

3.The value of cash positions related to index arbitrage is evaluated by the weekend stock price.

4.Program trading excludes transactions through ToSTNeT.

5.Cash position related to index arbitrage reflects the change caused by transactions through ToSTNeT.

6. The "Nearest Contract Month"of"Cash position related to index arbitrage"includes the figures up to Dec contract of 2023

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

## Active Arbitrageurs Top 15 Trading Participant Oct 23 – Oct 27

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	7,346	33.8	7,528	19.2	14,874	24.4
Societe Generale	733	3.4	13,953	35.7	14,686	24.1
Mitsubishi UFJ Morgan Stanley	6,783	31.2	7,208	18.4	13,991	23.0
Jefferies	6,878	31.6	6,344	16.2	13,222	21.7
Nomura	0	0.0	4,103	10.5	4,103	6.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	21,740	100.0	39,136	100.0	60,876	100.0
Total of ALL Trading Participant	21,740	100.0	39,136	100.0	60,876	100.0

Remark: Based on the total of sales and purchases