

Weekly Program Trading Report(Total of All Trading Participant)

08-Nov-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Oct 30 – Nov 2)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	861,979	901,448	27,001	38,901	834,978	862,547
Value	1,663,913	1,864,039	64,324	102,694	1,599,589	1,761,345

2. Cash Position Related to Index Arbitrage (Nov 2)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	10,731	0	10,731	230,081	0	230,081
Change	825	0	825	45,106	0	45,106
Value	40,974	0	40,974	514,862	0	514,862
Change	5,337	0	5,337	116,377	0	116,377

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 30 – Nov 2

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	15,005	55.6	12,047	31.0	27,052	41.0
Jefferies	6,953	25.8	7,486	19.2	14,439	21.9
Nomura	1,648	6.1	10,677	27.4	12,325	18.7
Mitsubishi UFJ Morgan Stanley	2,268	8.4	4,825	12.4	7,093	10.8
Societe Generale	1,127	4.2	3,866	9.9	4,993	7.6
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Total of Top 15 Trading Participant	27,001	100.0	38,901	100.0	65,902	100.0
Total of ALL Trading Participant	27,001	100.0	38,901	100.0	65,902	100.0

Remark: Based on the total of sales and purchases

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