

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

15-Nov-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Nov 6 – Nov 10)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	415,045	620,227	61,044	61,054	354,001	559,173
Value	984,595	1,634,771	168,042	195,256	816,553	1,439,515

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

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	1,439	0	1,439	279,271	0	279,271
Change	-9,292	0	-9,292	49,190	0	49,190
Value	6,021	0	6,021	667,464	0	667,464
Change	-34,953	0	-34,953	152,602	0	152,602

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 Nov 6 – Nov 10

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	29,315	48.0	10,914	17.9	40,229	32.9
Nomura	4,977	8.2	25,640	42.0	30,617	25.1
Societe Generale	17,217	28.2	4,678	7.7	21,895	17.9
Jefferies	9,069	14.9	10,612	17.4	19,681	16.1
Mitsubishi UFJ Morgan Stanley	466	0.8	9,210	15.1	9,676	7.9
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Total of Top 15 Trading Participant	61,044	100.0	61,054	100.0	122,098	100.0
Total of ALL Trading Participant	61,044	100.0	61,054	100.0	122,098	100.0

Remark: Based on the total of sales and purchases

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