

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

09-Aug-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Jul 31 – Aug 4)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	519,541	496,373	165,553	54,834	353,988	441,539
Value	1,335,352	1,306,829	427,071	140,545	908,281	1,166,284

## 2. Cash Position Related to Index Arbitrage (Aug 4)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	12,059	0	12,059	286,032	7,329	293,361
Change	8,879	0	8,879	-149,227	7,329	-141,898
Value	48,492	0	48,492	666,336	15,922	682,258
Change	34,625	0	34,625	-346,403	15,922	-330,481

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 Sep contract of 2023

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

## Active Arbitrageurs Top 15 Trading Participant Jul 31 – Aug 4

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	130,052	78.6	7,568	13.8	137,620	62.4
Mitsubishi UFJ Morgan Stanley	24,290	14.7	15,311	27.9	39,601	18.0
Societe Generale	0	0.0	21,115	38.5	21,115	9.6
Jefferies	7,753	4.7	8,492	15.5	16,245	7.4
Nomura	3,458	2.1	2,348	4.3	5,806	2.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	165,553	100.0	54,834	100.0	220,387	100.0
Total of ALL Trading Participant	165,553	100.0	54,834	100.0	220,387	100.0

Remark: Based on the total of sales and purchases