

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

30-Aug-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Aug 21 – Aug 25)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	294,519	319,001	13,388	20,586	281,131	298,415
Value	791,271	847,589	30,914	71,387	760,357	776,202

## 2. Cash Position Related to Index Arbitrage (Aug 25)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	10,992	0	10,992	317,616	7,329	324,945
Change	-2,792	0	-2,792	4,711	0	4,711
Value	38,937	0	38,937	778,206	15,865	794,071
Change	-8,083	0	-8,083	31,620	204	31,824

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

## Active Arbitrageurs Top 15 Trading Participant Aug 21 – Aug 25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies	5,250	39.2	5,250	25.5	10,500	30.9
Mizuho	7,314	54.6	1,328	6.5	8,642	25.4
Mitsubishi UFJ Morgan Stanley	163	1.2	7,988	38.8	8,151	24.0
Nomura	651	4.9	4,770	23.2	5,421	16.0
Societe Generale	10	0.1	1,250	6.1	1,260	3.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	13,388	100.0	20,586	100.0	33,974	100.0
Total of ALL Trading Participant	13,388	100.0	20,586	100.0	33,974	100.0

Remark: Based on the total of sales and purchases