

Weekly Program Trading Report(Total of All Trading Participant)

06-Sep-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Aug 28 – Sep 1)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	481,651	745,505	9,825	137,356	471,826	608,149
Value	1,243,827	1,861,188	27,866	338,323	1,215,961	1,522,865

2. Cash Position Related to Index Arbitrage (Sep 1)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	10,342	2,095	12,437	499,418	2,095	501,513
Change	-650	2,095	1,445	181,802	-5,234	176,568
Value	45,809	4,700	50,509	1,256,212	4,700	1,260,912
Change	6,872	4,700	11,572	478,006	-11,165	466,841

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 Aug 28 – Sep 1

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	2,353	23.9	107,530	78.3	109,883	74.7
Mitsubishi UFJ Morgan Stanley	1,307	13.3	22,985	16.7	24,292	16.5
Nomura	2,269	23.1	3,988	2.9	6,257	4.3
Jefferies	2,839	28.9	2,839	2.1	5,678	3.9
Societe Generale	1,057	10.8	14	0.0	1,071	0.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	9,825	100.0	137,356	100.0	147,181	100.0
Total of ALL Trading Participant	9,825	100.0	137,356	100.0	147,181	100.0

Remark: Based on the total of sales and purchases