

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

13-Sep-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Sep 4 – Sep 8)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	485,722	846,193	99,201	147,802	386,521	698,391
Value	1,320,065	2,053,685	278,516	351,316	1,041,549	1,702,369

## 2. Cash Position Related to Index Arbitrage (Sep 8)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	1,789	0	1,789	522,213	0	522,213
Change	-8,553	-2,095	-10,648	22,795	-2,095	20,700
Value	3,965	0	3,965	1,302,347	0	1,302,347
Change	-41,844	-4,700	-46,544	46,135	-4,700	41,435

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

## Active Arbitrageurs Top 15 Trading Participant Sep 4 – Sep 8

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	24,127	24.3	60,434	40.9	84,561	34.2
Mitsubishi UFJ Morgan Stanley	40,209	40.5	28,836	19.5	69,045	28.0
Nomura	5,161	5.2	43,452	29.4	48,613	19.7
Societe Generale	15,168	15.3	3,597	2.4	18,765	7.6
U B S	9,424	9.5	6,806	4.6	16,230	6.6
Jefferies	5,112	5.2	4,677	3.2	9,789	4.0
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Total of Top 15 Trading Participant	99,201	100.0	147,802	100.0	247,003	100.0
Total of ALL Trading Participant	99,201	100.0	147,802	100.0	247,003	100.0

Remark: Based on the total of sales and purchases