

Weekly Program Trading Report(Total of All Trading Participant)

21-Sep-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Sep 11 – Sep 15)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	497,497	606,419	37,265	43,402	460,232	563,017
Value	1,307,029	1,608,122	91,601	123,436	1,215,428	1,484,686

2. Cash Position Related to Index Arbitrage (Sep 15)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	0	0	0	580,052	0	580,052
Change	-1,789	0	-1,789	57,839	0	57,839
Value	0	0	0	1,508,721	0	1,508,721
Change	-3,965	0	-3,965	206,374	0	206,374

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 Sep 11 – Sep 15

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	0	0.0	30,787	70.9	30,787	38.2
Societe Generale	18,692	50.2	2,104	4.8	20,796	25.8
Jefferies	7,234	19.4	7,241	16.7	14,475	17.9
Mizuho	6,011	16.1	3,012	6.9	9,023	11.2
Nomura	5,328	14.3	258	0.6	5,586	6.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	37,265	100.0	43,402	100.0	80,667	100.0
Total of ALL Trading Participant	37,265	100.0	43,402	100.0	80,667	100.0

Remark: Based on the total of sales and purchases