

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

27-Sep-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Sep 19 – Sep 22)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	520,725	513,247	75,899	71,511	444,826	441,736
Value	1,356,124	1,350,213	205,622	193,435	1,150,502	1,156,778

## 2. Cash Position Related to Index Arbitrage (Sep 22)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	349	0	349	573,031	0	573,031
Change	349	0	349	-7,021	0	-7,021
Value	1,134	0	1,134	1,451,216	0	1,451,216
Change	1,134	0	1,134	-57,505	0	-57,505

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 19 – Sep 22

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Nomura	60,053	79.1	27,261	38.1	87,314	59.2
Mitsubishi UFJ Morgan Stanley	0	0.0	24,713	34.6	24,713	16.8
Societe Generale	8,856	11.7	3,640	5.1	12,496	8.5
U B S	0	0.0	8,572	12.0	8,572	5.8
Mizuho	3,932	5.2	4,268	6.0	8,200	5.6
Jefferies	3,058	4.0	3,057	4.3	6,115	4.1
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Total of Top 15 Trading Participant	75,899	100.0	71,511	100.0	147,410	100.0
Total of ALL Trading Participant	75,899	100.0	71,511	100.0	147,410	100.0

Remark: Based on the total of sales and purchases