

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

04-Oct-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Sep 25 – Sep 29)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	820,385	756,666	194,748	107,636	625,637	649,030
Value	2,244,570	1,952,389	584,248	273,014	1,660,322	1,679,375

## 2. Cash Position Related to Index Arbitrage (Sep 29)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	9,257	0	9,257	515,635	0	515,635
Change	8,908	0	8,908	-57,396	0	-57,396
Value	27,450	0	27,450	1,203,019	0	1,203,019
Change	26,316	0	26,316	-248,197	0	-248,197

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 25 – Sep 29

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	94,473	48.5	61,368	57.0	155,841	51.5
Nomura	36,792	18.9	20,180	18.7	56,972	18.8
Mizuho	47,206	24.2	3,066	2.8	50,272	16.6
Societe Generale	8,928	4.6	15,672	14.6	24,600	8.1
Jefferies	7,349	3.8	7,350	6.8	14,699	4.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	194,748	100.0	107,636	100.0	302,384	100.0
Total of ALL Trading Participant	194,748	100.0	107,636	100.0	302,384	100.0

Remark: Based on the total of sales and purchases