

Weekly Program Trading Report(Total of All Trading Participant)

12-Oct-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Oct 2 – Oct 6)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	634,939	513,808	130,749	20,641	504,190	493,167
Value	1,637,486	1,284,146	326,498	46,306	1,310,988	1,237,840

2. Cash Position Related to Index Arbitrage (Oct 6)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	23,729	0	23,729	340,038	0	340,038
Change	14,472	0	14,472	-175,597	0	-175,597
Value	82,315	0	82,315	759,478	0	759,478
Change	54,865	0	54,865	-443,541	0	-443,541

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 Oct 2 – Oct 6

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	62,576	47.9	0	0.0	62,576	41.3
Mizuho	53,709	41.1	7,870	38.1	61,579	40.7
Jefferies	6,951	5.3	8,038	38.9	14,989	9.9
Nomura	7,513	5.7	2,852	13.8	10,365	6.8
Societe Generale	0	0.0	1,881	9.1	1,881	1.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	130,749	100.0	20,641	100.0	151,390	100.0
Total of ALL Trading Participant	130,749	100.0	20,641	100.0	151,390	100.0

Remark: Based on the total of sales and purchases