

Weekly Program Trading Report(Total of All Trading Participant)

18-Oct-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Oct 10 – Oct 13)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	506,853	554,543	56,396	35,461	450,457	519,082
Value	1,272,697	1,498,030	165,807	142,552	1,106,890	1,355,478

2. Cash Position Related to Index Arbitrage (Oct 13)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	12,516	0	12,516	300,029	0	300,029
Change	-11,213	0	-11,213	-40,009	0	-40,009
Value	47,697	0	47,697	671,734	0	671,734
Change	-34,618	0	-34,618	-87,744	0	-87,744

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 Oct 10 – Oct 13

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	20,276	36.0	16,976	47.9	37,252	40.6
Nomura	10,192	18.1	10,627	30.0	20,819	22.7
Societe Generale	15,802	28.0	1,480	4.2	17,282	18.8
Mitsubishi UFJ Morgan Stanley	7,724	13.7	4,593	13.0	12,317	13.4
Jefferies	2,402	4.3	1,785	5.0	4,187	4.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	56,396	100.0	35,461	100.0	91,857	100.0
Total of ALL Trading Participant	56,396	100.0	35,461	100.0	91,857	100.0

Remark: Based on the total of sales and purchases