

Weekly Program Trading Report(Total of All Trading Participant)

25-Oct-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Oct 16 – Oct 20)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	343,333	351,825	47,469	23,200	295,864	328,625
Value	839,449	875,171	118,228	67,317	721,221	807,854

2. Cash Position Related to Index Arbitrage (Oct 20)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	8,933	0	8,933	266,977	0	266,977
Change	-3,583	0	-3,583	-33,052	0	-33,052
Value	35,384	0	35,384	582,119	0	582,119
Change	-12,313	0	-12,313	-89,615	0	-89,615

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 16 – Oct 20

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	20,474	43.1	7,197	31.0	27,671	39.2
Mitsubishi UFJ Morgan Stanley	17,040	35.9	4,953	21.3	21,993	31.1
Jefferies	6,969	14.7	7,039	30.3	14,008	19.8
Nomura	2,986	6.3	3,544	15.3	6,530	9.2
Societe Generale	0	0.0	467	2.0	467	0.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	47,469	100.0	23,200	100.0	70,669	100.0
Total of ALL Trading Participant	47,469	100.0	23,200	100.0	70,669	100.0

Remark: Based on the total of sales and purchases