

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

08-May-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Apr 24 – Apr 28)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	353,181	388,409	61,278	29,335	291,903	359,074
Value	908,502	1,048,384	155,133	83,890	753,369	964,494

## 2. Cash Position Related to Index Arbitrage (Apr 28)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	90,421	4,235	94,656	339,530	15,605	355,135
Change	-6,139	0	-6,139	-25,466	-5	-25,471
Value	367,414	17,314	384,728	866,625	54,513	921,138
Change	-23,389	176	-23,213	-51,024	564	-50,460

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 Jun contract of 2023

## Active Arbitrageurs Top 15 Trading Participant Apr 24 – Apr 28

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	30,585	49.9	15,858	54.1	46,443	51.3
Mizuho	17,579	28.7	10,384	35.4	27,963	30.9
Societe Generale	8,307	13.6	16	0.1	8,323	9.2
Jefferies	2,675	4.4	2,675	9.1	5,350	5.9
Nomura	2,132	3.5	402	1.4	2,534	2.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	61,278	100.0	29,335	100.0	90,613	100.0
Total of ALL Trading Participant	61,278	100.0	29,335	100.0	90,613	100.0

Remark: Based on the total of sales and purchases