Weekly Program Trading Report(Total of All Trading Participant)

10-May-23

Tokyo Stock Exchange,Inc.

1.Program Trading （May 1 - May 2）

(thousand shares,million yen)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	56,231	140,826	10,057	40,757	46,174	100,069
Value	160,343	389,542	30,070	112,538	130,273	277,004

2. Cash Position Related to Index Arbitrage （May 2）

(thousand shares, million yen)

		Sell Positions			Buy Positions		
		Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares		75,593	7,059	82,652	379,892	12,781	392,673
	Change	−14,828	2,824	−12,004	40,362	−2,824	37,538
Value		312,275	29,158	341,433	976,426	43,396	1,019,822
	Change	−55,139	11,844	−43,295	109,801	−11,117	98,684

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 "Nerest Contract Month"of"Cash position related to index arbitrage"includes the figures up to Jun contract of 2023

Active Arbitrageurs
Top 15 Trading Participant
May 1 – May 2

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Mitsubishi UFJ Morgan Stanley	2,654	26.4	26,215	64.3	28,869	56.8
Jefferies	5,433	54.0	5,842	14.3	11,275	22.2
Mizuho	1,970	19.6	8,191	20.1	10,161	20.0
Nomura	0	0.0	509	1.2	509	1.0
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Total of Top 15 Trading Participant	10,057	100.0	40,757	100.0	50,814	100.0
Total of ALL Trading Participant	10,057	100.0	40,757	100.0	50,814	100.0

Remark: Based on the total of sales and purchases