

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

17-May-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (May 8 – May 12)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	323,766	407,738	73,036	71,332	250,730	336,406
Value	958,070	1,162,817	207,368	245,247	750,702	917,570

## 2. Cash Position Related to Index Arbitrage (May 12)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	6,203	16,236	22,439	357,769	12,075	369,844
Change	-69,390	9,177	-60,213	-22,123	-706	-22,829
Value	25,823	67,593	93,416	927,836	40,831	968,667
Change	-286,452	38,435	-248,017	-48,590	-2,565	-51,155

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

## Active Arbitrageurs Top 15 Trading Participant May 8 – May 12

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	46,499	63.7	29,324	41.1	75,823	52.5
Mizuho	19,613	26.9	37,863	53.1	57,476	39.8
Jefferies	2,477	3.4	3,938	5.5	6,415	4.4
Nomura	4,447	6.1	207	0.3	4,654	3.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	73,036	100.0	71,332	100.0	144,368	100.0
Total of ALL Trading Participant	73,036	100.0	71,332	100.0	144,368	100.0

Remark: Based on the total of sales and purchases