

Weekly Program Trading Report(Total of All Trading Participant)

24-May-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (May 15 – May 19)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	193,124	433,854	21,361	44,208	171,763	389,646
Value	549,530	1,222,005	59,894	125,655	489,636	1,096,350

2. Cash Position Related to Index Arbitrage (May 19)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	4,438	16,236	20,674	397,679	12,075	409,754
Change	-1,765	0	-1,765	39,910	0	39,910
Value	19,361	70,859	90,220	1,075,227	42,551	1,117,778
Change	-6,462	3,266	-3,196	147,391	1,720	149,111

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 May 15 – May 19

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	2,344	11.0	27,482	62.2	29,826	45.5
Mizuho	11,111	52.0	10,186	23.0	21,297	32.5
Jefferies	4,968	23.3	5,592	12.6	10,560	16.1
Nomura	2,938	13.8	948	2.1	3,886	5.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	21,361	100.0	44,208	100.0	65,569	100.0
Total of ALL Trading Participant	21,361	100.0	44,208	100.0	65,569	100.0

Remark: Based on the total of sales and purchases