

Weekly Program Trading Report(Total of All Trading Participant)

31-May-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (May 22 – May 26)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	346,700	367,655	25,182	50,270	321,518	317,385
Value	938,494	1,115,829	74,847	144,244	863,647	971,585

2. Cash Position Related to Index Arbitrage (May 26)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	7,109	19,060	26,169	425,176	11,369	436,545
Change	2,671	2,824	5,495	27,497	-706	26,791
Value	27,239	83,475	110,714	1,155,163	39,445	1,194,608
Change	7,878	12,616	20,494	79,936	-3,106	76,830

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 22 – May 26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	3,259	12.9	36,230	72.1	39,489	52.3
Mizuho	13,433	53.3	8,393	16.7	21,826	28.9
Jefferies	6,226	24.7	4,562	9.1	10,788	14.3
Nomura	2,264	9.0	1,085	2.2	3,349	4.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	25,182	100.0	50,270	100.0	75,452	100.0
Total of ALL Trading Participant	25,182	100.0	50,270	100.0	75,452	100.0

Remark: Based on the total of sales and purchases