

Weekly Program Trading Report(Total of All Trading Participant)

07-Jun-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (May 29 – Jun 2)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	805,299	727,092	73,237	50,568	732,062	676,524
Value	2,187,378	2,035,742	206,414	170,512	1,980,964	1,865,230

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

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	15,876	19,060	34,936	456,404	15,508	471,912
Change	8,767	0	8,767	31,228	4,139	35,367
Value	70,018	85,116	155,134	1,286,892	51,097	1,337,989
Change	42,779	1,641	44,420	131,729	11,652	143,381

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 29 – Jun 2

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Nomura	36,952	50.5	9,934	19.6	46,886	37.9
Mitsubishi UFJ Morgan Stanley	25,844	35.3	18,658	36.9	44,502	35.9
Jefferies	5,997	8.2	6,205	12.3	12,202	9.9
Mizuho	4,444	6.1	5,844	11.6	10,288	8.3
Societe Generale	0	0.0	9,927	19.6	9,927	8.0
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Total of Top 15 Trading Participant	73,237	100.0	50,568	100.0	123,805	100.0
Total of ALL Trading Participant	73,237	100.0	50,568	100.0	123,805	100.0

Remark: Based on the total of sales and purchases