

Weekly Program Trading Report(Total of All Trading Participant)

21-Jun-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jun 12 – Jun 16)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	636,223	776,695	25,299	49,093	610,924	727,602
Value	1,792,212	2,407,038	71,407	153,467	1,720,805	2,253,571

2. Cash Position Related to Index Arbitrage (Jun 16)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	21,773	0	21,773	471,742	5,794	477,536
Change	-5,308	-14,118	-19,426	10,225	-5,577	4,648
Value	96,742	0	96,742	1,361,728	16,103	1,377,831
Change	-27,048	-64,531	-91,579	57,410	-24,958	32,452

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 Sep contract of 2023

Active Arbitrageurs Top 15 Trading Participant Jun 12 – Jun 16

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	5,003	19.8	27,828	56.7	32,831	44.1
Nomura	8,092	32.0	10,527	21.4	18,619	25.0
Mizuho	9,713	38.4	7,009	14.3	16,722	22.5
Jefferies	2,491	9.8	3,729	7.6	6,220	8.4
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Total of Top 15 Trading Participant	25,299	100.0	49,093	100.0	74,392	100.0
Total of ALL Trading Participant	25,299	100.0	49,093	100.0	74,392	100.0

Remark: Based on the total of sales and purchases