

Weekly Program Trading Report(Total of All Trading Participant)

28-Jun-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jun 19 – Jun 23)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	346,109	418,093	25,834	51,882	320,275	366,211
Value	1,058,105	1,286,411	82,470	168,505	975,635	1,117,906

2. Cash Position Related to Index Arbitrage (Jun 23)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	15,764	0	15,764	520,673	5,794	526,467
Change	-6,009	0	-6,009	48,931	0	48,931
Value	73,207	0	73,207	1,496,506	15,853	1,512,359
Change	-23,535	0	-23,535	134,778	-250	134,528

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 19 – Jun 23

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Nomura	11,717	45.4	21,957	42.3	33,674	43.3
Mitsubishi UFJ Morgan Stanley	0	0.0	21,732	41.9	21,732	28.0
Mizuho	8,322	32.2	5,715	11.0	14,037	18.1
Jefferies	3,328	12.9	2,478	4.8	5,806	7.5
Societe Generale	2,467	9.5	0	0.0	2,467	3.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	25,834	100.0	51,882	100.0	77,716	100.0
Total of ALL Trading Participant	25,834	100.0	51,882	100.0	77,716	100.0

Remark: Based on the total of sales and purchases