

Weekly Program Trading Report(Total of All Trading Participant)

05-Jul-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jun 26 – Jun 30)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	507,060	472,392	72,302	40,779	434,758	431,613
Value	1,392,888	1,383,169	200,774	118,824	1,192,114	1,264,345

2. Cash Position Related to Index Arbitrage (Jun 30)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	26,977	0	26,977	615,336	7,315	622,651
Change	11,213	0	11,213	94,663	1,521	96,184
Value	121,249	0	121,249	1,432,674	16,020	1,448,694
Change	48,042	0	48,042	-63,832	167	-63,665

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs Top 15 Trading Participant Jun 26 – Jun 30

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	47,902	66.3	30,389	74.5	78,291	69.2
Nomura	12,379	17.1	484	1.2	12,863	11.4
Mizuho	7,634	10.6	1,955	4.8	9,589	8.5
Jefferies	4,387	6.1	3,771	9.2	8,158	7.2
Societe Generale	0	0.0	4,180	10.3	4,180	3.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	72,302	100.0	40,779	100.0	113,081	100.0
Total of ALL Trading Participant	72,302	100.0	40,779	100.0	113,081	100.0

Remark: Based on the total of sales and purchases