

Weekly Program Trading Report(Total of All Trading Participant)

12-Jul-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jul 3 – Jul 7)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	641,620	348,612	145,535	44,311	496,085	304,301
Value	1,673,976	983,905	359,073	122,140	1,314,903	861,765

2. Cash Position Related to Index Arbitrage (Jul 7)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	178	0	178	497,400	7,315	504,715
Change	-26,799	0	-26,799	-117,936	0	-117,936
Value	383	0	383	1,119,008	15,784	1,134,792
Change	-120,866	0	-120,866	-313,666	-236	-313,902

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 Jul 3 – Jul 7

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	73,046	50.2	1,321	3.0	74,367	39.2
Mizuho	14,071	9.7	18,418	41.6	32,489	17.1
Jefferies	14,611	10.0	16,696	37.7	31,307	16.5
U B S	28,067	19.3	0	0.0	28,067	14.8
Nomura	15,740	10.8	7,876	17.8	23,616	12.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	145,535	100.0	44,311	100.0	189,846	100.0
Total of ALL Trading Participant	145,535	100.0	44,311	100.0	189,846	100.0

Remark: Based on the total of sales and purchases