

Weekly Program Trading Report(Total of All Trading Participant)

26-Jul-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jul 18 – Jul 21)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	212,493	240,744	14,736	30,594	197,757	210,150
Value	545,629	625,763	39,186	94,770	506,443	530,993

2. Cash Position Related to Index Arbitrage (Jul 21)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	7,319	0	7,319	410,210	7,315	417,525
Change	-1,270	0	-1,270	12,636	0	12,636
Value	28,028	0	28,028	923,471	15,835	939,306
Change	-5,214	0	-5,214	49,604	161	49,765

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 18 – Jul 21

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	3,757	25.5	22,036	72.0	25,793	56.9
Jefferies	6,093	41.3	5,047	16.5	11,140	24.6
Mizuho	4,349	29.5	487	1.6	4,836	10.7
Nomura	537	3.6	3,024	9.9	3,561	7.9
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Total of Top 15 Trading Participant	14,736	100.0	30,594	100.0	45,330	100.0
Total of ALL Trading Participant	14,736	100.0	30,594	100.0	45,330	100.0

Remark: Based on the total of sales and purchases