

Weekly Program Trading Report(Total of All Trading Participant)

15-Feb-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Feb 6 – Feb 10)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	349,276	359,474	62,285	103,298	286,991	256,176
Value	1,099,964	1,077,155	253,165	362,788	846,799	714,367

2. Cash Position Related to Index Arbitrage (Feb 10)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	15,980	0	15,980	130,125	13,844	143,969
Change	-50,891	0	-50,891	37,889	-33,731	4,158
Value	57,276	0	57,276	326,439	33,779	360,218
Change	-176,927	0	-176,927	103,174	-141,308	-38,134

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 Mar contract of 2023

Active Arbitrageurs Top 15 Trading Participant Feb 6 – Feb 10

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	35,475	57.0	63,686	61.7	99,161	59.9
Mitsubishi UFJ Morgan Stanley	23,014	36.9	12,006	11.6	35,020	21.1
U B S	0	0.0	18,638	18.0	18,638	11.3
Nomura	2,187	3.5	7,359	7.1	9,546	5.8
Jefferies	1,609	2.6	1,609	1.6	3,218	1.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	62,285	100.0	103,298	100.0	165,583	100.0
Total of ALL Trading Participant	62,285	100.0	103,298	100.0	165,583	100.0

Remark: Based on the total of sales and purchases