

Weekly Program Trading Report(Total of All Trading Participant)

22-Feb-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Feb 13 – Feb 17)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	255,970	217,312	28,829	7,781	227,141	209,531
Value	746,963	602,723	83,594	20,928	663,369	581,795

2. Cash Position Related to Index Arbitrage (Feb 17)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	8,902	1,222	10,124	140,634	5,701	146,335
Change	-7,078	1,222	-5,856	10,509	-8,143	2,366
Value	31,247	2,988	34,235	346,283	13,944	360,227
Change	-26,029	2,988	-23,041	19,844	-19,835	9

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 13 – Feb 17

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	18,971	65.8	1,542	19.8	20,513	56.0
Mizuho	2,893	10.0	4,449	57.2	7,342	20.1
Nomura	5,742	19.9	568	7.3	6,310	17.2
Jefferies	1,223	4.2	1,222	15.7	2,445	6.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	28,829	100.0	7,781	100.0	36,610	100.0
Total of ALL Trading Participant	28,829	100.0	7,781	100.0	36,610	100.0

Remark: Based on the total of sales and purchases