

Weekly Program Trading Report(Total of All Trading Participant)

01-Mar-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Feb 20 – Feb 24)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	214,544	183,594	14,122	9,655	200,422	173,939
Value	605,493	493,855	38,443	25,819	567,050	468,036

2. Cash Position Related to Index Arbitrage (Feb 24)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	57,239	1,221	58,460	133,001	46,270	179,271
Change	48,337	-1	48,336	-7,633	40,569	32,936
Value	233,600	2,983	236,583	324,634	183,856	508,490
Change	202,353	-5	202,348	-21,649	169,912	148,263

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 20 – Feb 24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	7,071	50.1	2,633	27.3	9,704	40.8
Mizuho	3,160	22.4	6,162	63.8	9,322	39.2
Societe Generale	3,237	22.9	0	0.0	3,237	13.6
Jefferies	383	2.7	382	4.0	765	3.2
Nomura	271	1.9	478	5.0	749	3.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	14,122	100.0	9,655	100.0	23,777	100.0
Total of ALL Trading Participant	14,122	100.0	9,655	100.0	23,777	100.0

Remark: Based on the total of sales and purchases