

Weekly Program Trading Report(Total of All Trading Participant)

15-Mar-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Mar 6 – Mar 10)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	534,489	745,302	118,130	205,074	416,359	540,228
Value	1,391,361	2,046,295	313,115	601,176	1,078,246	1,445,119

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

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	50,495	3,973	54,468	530,301	16,563	546,864
Change	-7,126	-1,222	-8,348	285,451	-26,159	259,292
Value	213,913	16,886	230,799	1,398,302	60,377	1,458,679
Change	-22,936	-2,900	-25,836	790,218	-109,874	680,344

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 Jun contract of 2023

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs Top 15 Trading Participant Mar 6 – Mar 10

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	94,392	79.9	88,925	43.4	183,317	56.7
Mitsubishi UFJ Morgan Stanley	14,472	12.3	89,752	43.8	104,224	32.2
Nomura	1,154	1.0	21,297	10.4	22,451	6.9
Jefferies	6,111	5.2	5,083	2.5	11,194	3.5
Societe Generale	2,001	1.7	17	0.0	2,018	0.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	118,130	100.0	205,074	100.0	323,204	100.0
Total of ALL Trading Participant	118,130	100.0	205,074	100.0	323,204	100.0

Remark: Based on the total of sales and purchases