

Weekly Program Trading Report(Total of All Trading Participant)

23-Mar-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Mar 13 – Mar 17)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	662,046	515,969	69,921	37,724	592,125	478,245
Value	1,617,317	1,309,686	202,160	96,366	1,415,157	1,213,320

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

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	60,168	3,973	64,141	471,012	10,861	481,873
Change	9,673	0	9,673	-59,289	-5,702	-64,991
Value	238,335	16,400	254,735	1,183,805	44,827	1,228,632
Change	24,422	-486	23,936	-214,497	-15,550	-230,047

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 13 – Mar 17

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	25,141	36.0	17,583	46.6	42,724	39.7
Mitsubishi UFJ Morgan Stanley	25,685	36.7	7,508	19.9	33,193	30.8
Nomura	16,441	23.5	840	2.2	17,281	16.1
U B S	0	0.0	9,742	25.8	9,742	9.1
Jefferies	2,654	3.8	2,051	5.4	4,705	4.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	69,921	100.0	37,724	100.0	107,645	100.0
Total of ALL Trading Participant	69,921	100.0	37,724	100.0	107,645	100.0

Remark: Based on the total of sales and purchases