

Weekly Program Trading Report(Total of All Trading Participant)

29-Mar-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Mar 20 – Mar 24)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	393,385	370,665	15,105	133,360	378,280	237,305
Value	1,029,709	983,200	40,599	339,048	989,110	644,152

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

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	65,844	4,304	70,148	538,406	20,205	558,611
Change	5,676	331	6,007	67,394	9,344	76,738
Value	261,766	17,801	279,567	1,365,857	73,663	1,439,520
Change	23,431	1,401	24,832	182,052	28,836	210,888

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 20 – Mar 24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	4,646	30.8	91,963	69.0	96,609	65.1
Mitsubishi UFJ Morgan Stanley	2,889	19.1	37,236	27.9	40,125	27.0
Jefferies	3,788	25.1	3,387	2.5	7,175	4.8
Nomura	3,782	25.0	774	0.6	4,556	3.1
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Total of Top 15 Trading Participant	15,105	100.0	133,360	100.0	148,465	100.0
Total of ALL Trading Participant	15,105	100.0	133,360	100.0	148,465	100.0

Remark: Based on the total of sales and purchases