

# Weekly Program Trading Report(Total of All Trading Participant)

05-Apr-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Mar 27 – Mar 31)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	547,541	673,411	156,329	87,374	391,212	586,037
Value	1,475,904	1,769,122	443,430	235,984	1,032,474	1,533,138

## 2. Cash Position Related to Index Arbitrage (Mar 31)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	79,767	4,576	84,343	514,509	21,215	535,724
Change	13,923	272	14,195	-23,897	1,010	-22,887
Value	317,375	18,227	335,602	1,286,309	75,435	1,361,744
Change	55,609	426	56,035	-79,548	1,772	-77,776

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 27 – Mar 31

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	65,570	41.9	54,873	62.8	120,443	49.4
Mizuho	75,212	48.1	20,907	23.9	96,119	39.4
Societe Generale	12,622	8.1	0	0.0	12,622	5.2
Nomura	1,710	1.1	10,379	11.9	12,089	5.0
Jefferies	1,215	0.8	1,215	1.4	2,430	1.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	156,329	100.0	87,374	100.0	243,703	100.0
Total of ALL Trading Participant	156,329	100.0	87,374	100.0	243,703	100.0

Remark: Based on the total of sales and purchases