

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

12-Apr-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Apr 3 – Apr 7)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	519,162	545,911	86,273	21,333	432,889	524,578
Value	1,349,193	1,451,124	241,843	72,000	1,107,350	1,379,124

## 2. Cash Position Related to Index Arbitrage (Apr 7)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	70,674	4,588	75,262	360,874	18,080	378,954
Change	-9,093	12	-9,081	-153,635	-3,135	-156,770
Value	266,290	17,887	284,177	891,177	61,641	952,818
Change	-51,085	-340	-51,425	-395,132	-13,794	-408,926

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 Apr 3 – Apr 7

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	35,416	41.1	13,848	64.9	49,264	45.8
Mizuho	39,777	46.1	6,378	29.9	46,155	42.9
Nomura	10,262	11.9	289	1.4	10,551	9.8
Jefferies	818	0.9	818	3.8	1,636	1.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	86,273	100.0	21,333	100.0	107,606	100.0
Total of ALL Trading Participant	86,273	100.0	21,333	100.0	107,606	100.0

Remark: Based on the total of sales and purchases

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