

Weekly Program Trading Report(Total of All Trading Participant)

26-Apr-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Apr 17 – Apr 21)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	267,636	394,935	26,892	22,077	240,744	372,858
Value	740,167	1,079,530	72,225	60,545	667,942	1,018,985

2. Cash Position Related to Index Arbitrage (Apr 21)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	96,560	4,235	100,795	364,996	15,610	380,606
Change	-5,380	0	-5,380	8,711	0	8,711
Value	390,803	17,138	407,941	917,649	53,949	971,598
Change	-20,785	42	-20,743	23,379	212	23,591

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

Active Arbitrageurs Top 15 Trading Participant Apr 17 – Apr 21

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	19,404	72.2	15,650	70.9	35,054	71.6
Mizuho	3,573	13.3	3,587	16.2	7,160	14.6
Jefferies	3,305	12.3	2,480	11.2	5,785	11.8
Nomura	610	2.3	360	1.6	970	2.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	26,892	100.0	22,077	100.0	48,969	100.0
Total of ALL Trading Participant	26,892	100.0	22,077	100.0	48,969	100.0

Remark: Based on the total of sales and purchases