

Weekly Program Trading Report(Total of All Trading Participant)

25-Jan-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jan 16 – Jan 20)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	292,131	383,254	16,675	44,148	275,456	339,106
Value	817,477	966,410	42,535	118,996	774,942	847,414

2. Cash Position Related to Index Arbitrage (Jan 20)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	196,502	0	196,502	84,830	57,779	142,609
Change	-18,115	0	-18,115	12,363	8,427	20,790
Value	551,992	0	551,992	205,539	210,721	416,260
Change	-41,055	0	-41,055	33,120	36,906	70,026

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 Mar contract of 2023

Active Arbitrageurs Top 15 Trading Participant Jan 16 – Jan 20

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	12,076	72.4	19,279	43.7	31,355	51.6
Nomura	723	4.3	20,468	46.4	21,191	34.8
Jefferies	3,210	19.3	2,828	6.4	6,038	9.9
Mitsubishi UFJ Morgan Stanley	666	4.0	1,573	3.6	2,239	3.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	16,675	100.0	44,148	100.0	60,823	100.0
Total of ALL Trading Participant	16,675	100.0	44,148	100.0	60,823	100.0

Remark: Based on the total of sales and purchases