

Weekly Program Trading Report(Total of All Trading Participant)

01-Feb-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jan 23 – Jan 27)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	238,214	415,229	15,467	85,001	222,747	330,228
Value	639,307	1,081,649	54,908	213,075	584,399	868,574

2. Cash Position Related to Index Arbitrage (Jan 27)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	106,810	0	106,810	96,066	57,910	153,976
Change	-89,692	0	-89,692	11,236	131	11,367
Value	350,162	0	350,162	231,914	217,773	449,687
Change	-201,830	0	-201,830	26,375	7,052	33,427

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs Top 15 Trading Participant Jan 23 – Jan 27

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	8,251	53.3	59,016	69.4	67,267	67.0
Nomura	0	0.0	22,394	26.3	22,394	22.3
Mitsubishi UFJ Morgan Stanley	2,760	17.8	1,581	1.9	4,341	4.3
Jefferies	2,023	13.1	2,010	2.4	4,033	4.0
Societe Generale	2,433	15.7	0	0.0	2,433	2.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	15,467	100.0	85,001	100.0	100,468	100.0
Total of ALL Trading Participant	15,467	100.0	85,001	100.0	100,468	100.0

Remark: Based on the total of sales and purchases

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