Weekly Program Trading Report(Total of All Trading Participant)

08-Feb-23

Tokyo Stock Exchange,Inc.

1.Program Trading （Jan 30 – Feb 3）

(thousand shares,million yen)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	327,432	367,025	9,231	39,626	318,201	327,399
Value	820,703	925,811	23,360	100,976	797,343	824,835

2. Cash Position Related to Index Arbitrage （Feb 3）

(thousand shares, million yen)

		Sell Positions			Buy Positions		
		Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares		66,871	0	66,871	92,236	47,575	139,811
	Change	−39,939	0	−39,939	−3,830	−10,335	−14,165
Value		234,203	0	234,203	223,265	175,087	398,352
	Change	−115,959	0	−115,959	−8,649	−42,686	−51,335

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 "Nerest 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 30 – Feb 3

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Mizuho	6,374	69.0	33,910	85.6	40,284	82.5
Nomura	585	6.3	3,694	9.3	4,279	8.8
Mitsubishi UFJ Morgan Stanley	1,356	14.7	1,134	2.9	2,490	5.1
Jefferies	811	8.8	811	2.0	1,622	3.3
Societe Generale	105	1.1	77	0.2	182	0.4
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Total of Top 15 Trading Participant	9,231	100.0	39,626	100.0	48,857	100.0
Total of ALL Trading Participant	9,231	100.0	39,626	100.0	48,857	100.0

Remark: Based on the total of sales and purchases