

Weekly Program Trading Report(Total of All Trading Participant)

14-Dec-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Dec 5 – Dec 9)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	509,033	430,327	105,247	51,171	403,786	379,156
Value	1,368,263	1,157,590	294,479	168,847	1,073,784	988,743

2. Cash Position Related to Index Arbitrage (Dec 9)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	111,815	1,429	113,244	127,496	37,164	164,660
Change	72,776	-5,571	67,205	-17,042	-7,697	-24,739
Value	326,208	6,082	332,290	361,901	147,655	509,556
Change	176,526	-23,585	152,941	-1,998	-30,478	-32,476

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 Dec 5 – Dec 9

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	61,417	58.4	17,557	34.3	78,974	50.5
Mitsubishi UFJ Morgan Stanley	21,178	20.1	21,814	42.6	42,992	27.5
Nomura	19,442	18.5	3,858	7.5	23,300	14.9
Societe Generale	1,006	1.0	5,738	11.2	6,744	4.3
Jefferies	2,204	2.1	2,204	4.3	4,408	2.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	105,247	100.0	51,171	100.0	156,418	100.0
Total of ALL Trading Participant	105,247	100.0	51,171	100.0	156,418	100.0

Remark: Based on the total of sales and purchases