

# Weekly Program Trading Report(Total of All Trading Participant)

21-Dec-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Dec 12 – Dec 16)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	290,180	317,317	24,513	53,780	265,667	263,537
Value	734,292	836,581	78,247	157,806	656,045	678,775

## 2. Cash Position Related to Index Arbitrage (Dec 16)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	100,415	11,184	111,599	120,870	37,163	158,033
Change	-11,400	9,755	-1,645	-6,626	-1	-6,627
Value	278,085	46,971	325,056	329,298	145,781	475,079
Change	-48,123	40,889	-7,234	-32,603	-1,874	-34,477

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 12 – Dec 16

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	16,447	67.1	23,221	43.2	39,668	50.7
Mitsubishi UFJ Morgan Stanley	5,691	23.2	19,659	36.6	25,350	32.4
Societe Generale	0	0.0	8,145	15.1	8,145	10.4
Jefferies	1,613	6.6	1,613	3.0	3,226	4.1
Nomura	762	3.1	1,142	2.1	1,904	2.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	24,513	100.0	53,780	100.0	78,293	100.0
Total of ALL Trading Participant	24,513	100.0	53,780	100.0	78,293	100.0

Remark: Based on the total of sales and purchases