

Weekly Program Trading Report(Total of All Trading Participant)

28-Dec-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Dec 19 – Dec 23)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	413,810	189,067	76,056	24,416	337,754	164,651
Value	1,053,083	471,573	194,423	59,747	858,660	411,826

2. Cash Position Related to Index Arbitrage (Dec 23)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	158,356	8,316	166,672	87,446	40,702	128,148
Change	57,941	-2,868	55,073	-33,424	3,539	-29,885
Value	426,495	33,288	459,783	219,974	153,383	373,357
Change	148,410	-13,683	134,727	-109,324	7,602	-101,722

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 19 – Dec 23

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	32,882	43.2	6,067	24.8	38,949	38.8
Mitsubishi UFJ Morgan Stanley	12,695	16.7	3,801	15.6	16,496	16.4
Jefferies	7,371	9.7	7,119	29.2	14,490	14.4
U B S	13,186	17.3	0	0.0	13,186	13.1
Nomura	9,271	12.2	90	0.4	9,361	9.3
Societe Generale	651	0.9	7,339	30.1	7,990	8.0
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-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	76,056	100.0	24,416	100.0	100,472	100.0
Total of ALL Trading Participant	76,056	100.0	24,416	100.0	100,472	100.0

Remark: Based on the total of sales and purchases