

Weekly Program Trading Report(Total of All Trading Participant)

06-Jan-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Dec 26 – Dec 30)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	250,680	203,016	34,998	21,578	215,682	181,438
Value	722,954	502,994	96,999	69,384	625,955	433,610

2. Cash Position Related to Index Arbitrage (Dec 30)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	175,226	12,912	188,138	99,163	40,704	139,867
Change	16,870	4,596	21,466	11,717	2	11,719
Value	447,508	51,406	498,914	238,567	152,587	391,154
Change	21,013	18,118	39,131	18,593	-796	17,797

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

Active Arbitrageurs Top 15 Trading Participant Dec 26 – Dec 30

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	18,753	53.6	8,940	41.4	27,693	48.9
Mitsubishi UFJ Morgan Stanley	9,117	26.1	9,930	46.0	19,047	33.7
Nomura	4,692	13.4	1,943	9.0	6,635	11.7
Societe Generale	2,436	7.0	765	3.5	3,201	5.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	34,998	100.0	21,578	100.0	56,576	100.0
Total of ALL Trading Participant	34,998	100.0	21,578	100.0	56,576	100.0

Remark: Based on the total of sales and purchases