

Weekly Program Trading Report(Total of All Trading Participant)

12-Jan-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jan 4 – Jan 6)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	267,911	115,707	16,902	6,383	251,009	109,324
Value	668,913	270,512	40,165	15,372	628,748	255,140

2. Cash Position Related to Index Arbitrage (Jan 6)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	207,663	5,676	213,339	86,086	39,721	125,807
Change	32,437	-7,236	25,201	-13,077	-983	-14,060
Value	533,654	22,494	556,148	202,542	147,935	350,477
Change	86,146	-28,912	57,234	-36,025	-4,652	-40,677

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 Jan 4 – Jan 6

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	11,801	69.8	2,264	35.5	14,065	60.4
Jefferies	2,433	14.4	2,434	38.1	4,867	20.9
Mitsubishi UFJ Morgan Stanley	1,534	9.1	649	10.2	2,183	9.4
Nomura	1,134	6.7	1,036	16.2	2,170	9.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	16,902	100.0	6,383	100.0	23,285	100.0
Total of ALL Trading Participant	16,902	100.0	6,383	100.0	23,285	100.0

Remark: Based on the total of sales and purchases