

Weekly Program Trading Report(Total of All Trading Participant)

18-Jan-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jan 10 – Jan 13)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	320,386	269,562	30,234	37,455	290,152	232,107
Value	946,524	627,691	101,336	128,592	845,188	499,099

2. Cash Position Related to Index Arbitrage (Jan 13)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	214,617	0	214,617	72,467	49,352	121,819
Change	6,954	-5,676	1,278	-13,619	9,631	-3,988
Value	593,047	0	593,047	172,419	173,815	346,234
Change	59,393	-22,494	36,899	-30,123	25,880	-4,243

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 10 – Jan 13

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	16,537	54.7	22,811	60.9	39,348	58.1
Nomura	7,576	25.1	6,456	17.2	14,032	20.7
Jefferies	4,446	14.7	4,828	12.9	9,274	13.7
Mitsubishi UFJ Morgan Stanley	1,675	5.5	3,360	9.0	5,035	7.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	30,234	100.0	37,455	100.0	67,689	100.0
Total of ALL Trading Participant	30,234	100.0	37,455	100.0	67,689	100.0

Remark: Based on the total of sales and purchases