

Weekly Program Trading Report(Total of All Trading Participant)

22-Nov-23

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Nov 13 – Nov 17)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	309,560	446,582	68,585	34,756	240,975	411,826
Value	801,634	1,147,594	203,689	100,004	597,945	1,047,590

2. Cash Position Related to Index Arbitrage (Nov 17)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	9,717	0	9,717	323,229	0	323,229
Change	8,278	0	8,278	43,958	0	43,958
Value	24,745	0	24,745	814,153	0	814,153
Change	18,724	0	18,724	146,689	0	146,689

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 Dec contract of 2023

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs Top 15 Trading Participant Nov 13 – Nov 17

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Nomura	31,360	45.7	0	0.0	31,360	30.3
Mizuho	13,276	19.4	14,631	42.1	27,907	27.0
Jefferies	7,531	11.0	9,156	26.3	16,687	16.1
Societe Generale	13,889	20.3	233	0.7	14,122	13.7
Mitsubishi UFJ Morgan Stanley	2,529	3.7	10,736	30.9	13,265	12.8
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Total of Top 15 Trading Participant	68,585	100.0	34,756	100.0	103,341	100.0
Total of ALL Trading Participant	68,585	100.0	34,756	100.0	103,341	100.0

Remark: Based on the total of sales and purchases