

Weekly Program Trading Report(Total of All Trading Participant)

16-Nov-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Nov 7 – Nov 11)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	304,735	403,267	71,974	68,366	232,761	334,901
Value	934,860	1,124,875	252,198	261,755	682,662	863,120

2. Cash Position Related to Index Arbitrage (Nov 11)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	128,355	8,311	136,666	102,469	51,416	153,885
Change	-15,522	-1,966	-17,488	-22,856	657	-22,199
Value	443,721	35,838	479,559	250,691	209,428	460,119
Change	-36,171	-6,811	-42,982	-71,351	10,506	-60,845

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 2022

Active Arbitrageurs Top 15 Trading Participant Nov 7 – Nov 11

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	32,503	45.2	55,495	81.2	87,998	62.7
Mitsubishi UFJ Morgan Stanley	21,222	29.5	7,588	11.1	28,810	20.5
U B S	8,140	11.3	0	0.0	8,140	5.8
Nomura	4,020	5.6	3,754	5.5	7,774	5.5
Societe Generale	4,943	6.9	0	0.0	4,943	3.5
Jefferies	1,146	1.6	1,529	2.2	2,675	1.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	71,974	100.0	68,366	100.0	140,340	100.0
Total of ALL Trading Participant	71,974	100.0	68,366	100.0	140,340	100.0

Remark: Based on the total of sales and purchases