

Weekly Program Trading Report(Total of All Trading Participant)

24-Nov-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Nov 14 – Nov 18)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	263,644	303,378	53,426	50,281	210,218	253,097
Value	681,933	822,276	141,777	161,079	540,156	661,197

2. Cash Position Related to Index Arbitrage (Nov 18)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	57,417	7,000	64,417	120,715	44,862	165,577
Change	-70,938	-1,311	-72,249	18,246	-6,554	11,692
Value	207,902	29,797	237,699	309,092	178,951	488,043
Change	-235,819	-6,041	-241,860	58,401	-30,477	27,924

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

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

Active Arbitrageurs Top 15 Trading Participant Nov 14 – Nov 18

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	15,215	28.5	43,655	86.8	58,870	56.8
Mitsubishi UFJ Morgan Stanley	34,469	64.5	3,207	6.4	37,676	36.3
Nomura	121	0.2	2,636	5.2	2,757	2.7
Societe Generale	2,456	4.6	0	0.0	2,456	2.4
Jefferies	1,165	2.2	783	1.6	1,948	1.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	53,426	100.0	50,281	100.0	103,707	100.0
Total of ALL Trading Participant	53,426	100.0	50,281	100.0	103,707	100.0

Remark: Based on the total of sales and purchases