

Weekly Program Trading Report(Total of All Trading Participant)

30-Nov-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Nov 21 – Nov 25)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	155,801	336,793	31,471	39,151	124,330	297,642
Value	458,632	858,089	89,088	102,143	369,544	755,946

2. Cash Position Related to Index Arbitrage (Nov 25)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	40,377	7,000	47,377	155,459	41,585	197,044
Change	-17,040	0	-17,040	34,744	-3,277	31,467
Value	159,077	30,206	189,283	406,758	167,460	574,218
Change	-48,825	409	-48,416	97,666	-11,491	86,175

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 21 – Nov 25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	19,847	63.1	26,448	67.6	46,295	65.6
Mizuho	3,060	9.7	9,700	24.8	12,760	18.1
Societe Generale	6,687	21.2	252	0.6	6,939	9.8
Jefferies	1,627	5.2	1,627	4.2	3,254	4.6
Nomura	250	0.8	1,124	2.9	1,374	1.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	31,471	100.0	39,151	100.0	70,622	100.0
Total of ALL Trading Participant	31,471	100.0	39,151	100.0	70,622	100.0

Remark: Based on the total of sales and purchases