

Weekly Program Trading Report(Total of All Trading Participant)

05-Oct-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Sep 26 – Sep 30)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	679,549	624,537	217,064	80,573	462,485	543,964
Value	1,867,118	1,659,605	627,016	220,127	1,240,102	1,439,478

2. Cash Position Related to Index Arbitrage (Sep 30)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	86,129	11,715	97,844	315,186	53,123	368,309
Change	26,881	34	26,915	-134,822	7,772	-127,050
Value	320,800	45,857	366,657	831,120	203,928	1,035,048
Change	123,328	-2,151	121,177	-399,571	21,680	-377,891

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 Sep 26 – Sep 30

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	93,153	42.9	46,761	58.0	139,914	47.0
Mizuho	95,354	43.9	10,362	12.9	105,716	35.5
Nomura	16,525	7.6	20,641	25.6	37,166	12.5
Societe Generale	10,832	5.0	1,609	2.0	12,441	4.2
Jefferies	1,200	0.6	1,200	1.5	2,400	0.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	217,064	100.0	80,573	100.0	297,637	100.0
Total of ALL Trading Participant	217,064	100.0	80,573	100.0	297,637	100.0

Remark: Based on the total of sales and purchases