

Weekly Program Trading Report(Total of All Trading Participant)

13-Oct-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Oct 3 – Oct 7)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	430,817	461,180	95,314	29,071	335,503	432,109
Value	1,213,435	1,152,350	256,524	71,371	956,911	1,080,979

2. Cash Position Related to Index Arbitrage (Oct 7)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	127,830	10,277	138,107	257,718	49,298	307,016
Change	41,701	-1,438	40,263	-57,468	-3,825	-61,293
Value	437,997	42,518	480,515	689,310	199,602	888,912
Change	117,197	-3,339	113,858	-141,810	-4,326	-146,136

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 Oct 3 – Oct 7

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	50,053	52.5	4,296	14.8	54,349	43.7
Mitsubishi UFJ Morgan Stanley	38,746	40.7	6,240	21.5	44,986	36.2
Nomura	3,275	3.4	15,295	52.6	18,570	14.9
Jefferies	3,240	3.4	3,240	11.1	6,480	5.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	95,314	100.0	29,071	100.0	124,385	100.0
Total of ALL Trading Participant	95,314	100.0	29,071	100.0	124,385	100.0

Remark: Based on the total of sales and purchases