

# Weekly Program Trading Report(Total of All Trading Participant)

19-Oct-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Oct 11 – Oct 14)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	381,591	337,106	65,151	18,952	316,440	318,154
Value	1,048,442	897,317	233,886	61,620	814,556	835,697

## 2. Cash Position Related to Index Arbitrage (Oct 14)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	144,274	10,277	154,551	249,049	49,298	298,347
Change	16,444	0	16,444	-8,669	0	-8,669
Value	514,924	42,478	557,402	659,885	199,392	859,277
Change	76,927	-40	76,887	-29,425	-210	-29,635

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 Oct 11 – Oct 14

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	27,861	42.8	3,839	20.3	31,700	37.7
Nomura	20,356	31.2	3,129	16.5	23,485	27.9
Mitsubishi UFJ Morgan Stanley	13,381	20.5	7,651	40.4	21,032	25.0
Jefferies	3,553	5.5	4,333	22.9	7,886	9.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	65,151	100.0	18,952	100.0	84,103	100.0
Total of ALL Trading Participant	65,151	100.0	18,952	100.0	84,103	100.0

Remark: Based on the total of sales and purchases