

Weekly Program Trading Report(Total of All Trading Participant)

26-Oct-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Oct 17 – Oct 21)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	313,768	360,719	26,847	27,162	286,921	333,557
Value	822,593	959,250	65,020	100,905	757,573	858,345

2. Cash Position Related to Index Arbitrage (Oct 21)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	118,409	10,277	128,686	236,252	49,424	285,676
Change	-25,865	0	-25,865	-12,797	126	-12,671
Value	419,011	42,164	461,175	619,385	191,190	810,575
Change	-95,913	-314	-96,227	-40,500	-8,202	-48,702

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 17 – Oct 21

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	3,257	12.1	17,537	64.6	20,794	38.5
Nomura	13,459	50.1	1,395	5.1	14,854	27.5
Mitsubishi UFJ Morgan Stanley	1,423	5.3	6,016	22.1	7,439	13.8
U B S	6,494	24.2	0	0.0	6,494	12.0
Jefferies	2,214	8.2	2,214	8.2	4,428	8.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	26,847	100.0	27,162	100.0	54,009	100.0
Total of ALL Trading Participant	26,847	100.0	27,162	100.0	54,009	100.0

Remark: Based on the total of sales and purchases