

Weekly Program Trading Report(Total of All Trading Participant)

02-Nov-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Oct 24 – Oct 28)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	665,939	626,039	38,821	18,850	627,118	607,189
Value	1,552,151	1,381,221	94,014	51,954	1,458,137	1,329,267

2. Cash Position Related to Index Arbitrage (Oct 28)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	126,409	10,277	136,686	161,433	50,737	212,170
Change	8,000	0	8,000	-74,819	1,313	-73,506
Value	437,927	42,501	480,428	421,183	198,153	619,336
Change	18,916	337	19,253	-198,202	6,963	-191,239

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 24 – Oct 28

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	12,491	32.2	10,439	55.4	22,930	39.8
Nomura	20,155	51.9	381	2.0	20,536	35.6
Mizuho	4,159	10.7	6,412	34.0	10,571	18.3
Jefferies	2,016	5.2	1,618	8.6	3,634	6.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	38,821	100.0	18,850	100.0	57,671	100.0
Total of ALL Trading Participant	38,821	100.0	18,850	100.0	57,671	100.0

Remark: Based on the total of sales and purchases