

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

09-Nov-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Oct 31 – Nov 4)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	345,340	261,448	17,501	6,271	327,839	255,177
Value	865,379	642,682	48,631	19,660	816,748	623,022

## 2. Cash Position Related to Index Arbitrage (Nov 4)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	143,877	10,277	154,154	125,325	50,759	176,084
Change	17,468	0	17,468	-36,108	22	-36,086
Value	479,892	42,649	522,541	322,042	198,922	520,964
Change	41,965	148	42,113	-99,141	769	-98,372

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 31 – Nov 4

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	7,042	40.2	2,521	40.2	9,563	40.2
Mitsubishi UFJ Morgan Stanley	6,095	34.8	0	0.0	6,095	25.6
Jefferies	2,426	13.9	2,426	38.7	4,852	20.4
Nomura	1,938	11.1	1,324	21.1	3,262	13.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	17,501	100.0	6,271	100.0	23,772	100.0
Total of ALL Trading Participant	17,501	100.0	6,271	100.0	23,772	100.0

Remark: Based on the total of sales and purchases