

Weekly Program Trading Report(Total of All Trading Participant)

14-Sep-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Sep 5 – Sep 9)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	600,449	539,095	27,921	101,372	572,528	437,723
Value	1,524,170	1,428,495	88,208	296,788	1,435,962	1,131,707

2. Cash Position Related to Index Arbitrage (Sep 9)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	31,664	12,672	44,336	442,880	45,682	488,562
Change	31,590	-48,660	-17,070	72,157	661	72,818
Value	135,217	54,116	189,333	1,214,916	190,703	1,405,619
Change	134,907	-202,567	-67,660	173,028	6,566	179,594

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 Sep 5 – Sep 9

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	9,986	35.8	50,378	49.7	60,364	46.7
Mitsubishi UFJ Morgan Stanley	463	1.7	30,449	30.0	30,912	23.9
Nomura	283	1.0	17,809	17.6	18,092	14.0
Societe Generale	13,536	48.5	208	0.2	13,744	10.6
Jefferies	2,527	9.1	2,528	2.5	5,055	3.9
U B S	1,126	4.0	0	0.0	1,126	0.9
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-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	27,921	100.0	101,372	100.0	129,293	100.0
Total of ALL Trading Participant	27,921	100.0	101,372	100.0	129,293	100.0

Remark: Based on the total of sales and purchases