

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

22-Sep-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Sep 12 – Sep 16)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	438,325	360,729	40,078	35,885	398,247	324,844
Value	1,185,807	942,315	131,304	95,539	1,054,503	846,776

## 2. Cash Position Related to Index Arbitrage (Sep 16)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	32,686	11,681	44,367	458,532	45,351	503,883
Change	1,022	-991	31	15,652	-331	15,321
Value	136,387	48,740	185,127	1,232,130	185,005	1,417,135
Change	1,170	-5,376	-4,206	17,214	-5,698	11,516

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 12 – Sep 16

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	15,679	39.1	24,773	69.0	40,452	53.3
Nomura	13,469	33.6	2,460	6.9	15,929	21.0
Mizuho	7,751	19.3	2,267	6.3	10,018	13.2
Jefferies	3,179	7.9	3,176	8.9	6,355	8.4
Societe Generale	0	0.0	3,209	8.9	3,209	4.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	40,078	100.0	35,885	100.0	75,963	100.0
Total of ALL Trading Participant	40,078	100.0	35,885	100.0	75,963	100.0

Remark: Based on the total of sales and purchases