Weekly Program Trading Report(Total of All Trading Participant)

28-Sep-22

Tokyo Stock Exchange,Inc.

1.Program Trading（Sep 20 – Sep 22）

(thousand shares,million yen)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	318,917	188,956	77,390	19,514	241,527	169,442
Value	889,054	536,813	231,261	79,029	657,793	457,784

2. Cash Position Related to Index Arbitrage（Sep 22）

(thousand shares, million yen)

		Sell Positions			Buy Positions		
		Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares		59,248	11,681	70,929	450,008	45,351	495,359
	Change	26,562	0	26,562	−8,524	0	−8,524
Value		197,472	48,008	245,480	1,230,691	182,248	1,412,939
	Change	61,085	−732	60,353	−1,439	−2,757	−4,196

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 "Nerest 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 20 – Sep 22

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Nomura	54,373	70.3	0	0.0	54,373	56.1
Mitsubishi UFJ Morgan Stanley	13,055	16.9	10,602	54.3	23,657	24.4
Mizuho	5,159	6.7	8,113	41.6	13,272	13.7
Societe Generale	4,003	5.2	0	0.0	4,003	4.1
Jefferies	800	1.0	799	4.1	1,599	1.7
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
Total of Top 15 Trading Participant	77,390	100.0	19,514	100.0	96,904	100.0
Total of ALL Trading Participant	77,390	100.0	19,514	100.0	96,904	100.0

Remark: Based on the total of sales and purchases