

Weekly Program Trading Report(Total of All Trading Participant)

15-Jun-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jun 6 – Jun 10)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	475,912	475,562	105,906	47,066	370,006	428,496
Value	1,280,189	1,359,641	291,995	174,931	988,194	1,184,710

2. Cash Position Related to Index Arbitrage (Jun 10)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	10,232	44,716	54,948	309,106	35,488	344,594
Change	-13,566	6,066	-7,500	-25,059	-22,275	-47,334
Value	25,200	188,315	213,515	879,133	148,020	1,027,153
Change	-60,555	25,910	-34,645	-12,119	-91,819	-103,938

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 Sep contract of 2022

Active Arbitrageurs Top 15 Trading Participant Jun 6 – Jun 10

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	48,615	45.9	16,621	35.3	65,236	42.6
Nomura	31,095	29.4	1,317	2.8	32,412	21.2
Mizuho	4,718	4.5	27,181	57.8	31,899	20.9
Societe Generale	19,286	18.2	162	0.3	19,448	12.7
Jefferies	2,192	2.1	1,785	3.8	3,977	2.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	105,906	100.0	47,066	100.0	152,972	100.0
Total of ALL Trading Participant	105,906	100.0	47,066	100.0	152,972	100.0

Remark: Based on the total of sales and purchases