

Weekly Program Trading Report(Total of All Trading Participant)

06-Jul-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jun 27 – Jul 1)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	631,158	594,229	90,027	59,733	541,131	534,496
Value	1,635,680	1,556,712	291,583	155,611	1,344,097	1,401,101

2. Cash Position Related to Index Arbitrage (Jul 1)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	95,608	57,130	152,738	196,149	36,809	232,958
Change	77,068	33	77,101	-16,080	-1	-16,081
Value	252,598	224,267	476,865	523,990	143,193	667,183
Change	209,008	-4,678	204,330	-87,702	-3,055	-90,757

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs Top 15 Trading Participant Jun 27 – Jul 1

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	57,391	63.7	3,018	5.1	60,409	40.3
Mitsubishi UFJ Morgan Stanley	23,076	25.6	16,160	27.1	39,236	26.2
Nomura	0	0.0	33,203	55.6	33,203	22.2
Societe Generale	6,145	6.8	3,937	6.6	10,082	6.7
Jefferies	3,415	3.8	3,415	5.7	6,830	4.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	90,027	100.0	59,733	100.0	149,760	100.0
Total of ALL Trading Participant	90,027	100.0	59,733	100.0	149,760	100.0

Remark: Based on the total of sales and purchases