

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

13-Jul-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Jul 4 – Jul 8)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	484,108	460,149	61,545	134,570	422,563	325,579
Value	1,265,648	1,156,376	175,200	348,286	1,090,448	808,090

## 2. Cash Position Related to Index Arbitrage (Jul 8)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	94,717	59,655	154,372	283,144	40,773	323,917
Change	-891	2,525	1,634	86,995	3,964	90,959
Value	283,754	239,424	523,178	747,536	162,316	909,852
Change	31,156	15,157	46,313	223,546	19,123	242,669

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 Jul 4 – Jul 8

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	25,215	41.0	85,482	63.5	110,697	56.4
Nomura	27,386	44.5	15,070	11.2	42,456	21.6
Mizuho	3,789	6.2	30,041	22.3	33,830	17.3
Jefferies	3,563	5.8	2,761	2.1	6,324	3.2
Societe Generale	1,592	2.6	1,216	0.9	2,808	1.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	61,545	100.0	134,570	100.0	196,115	100.0
Total of ALL Trading Participant	61,545	100.0	134,570	100.0	196,115	100.0

Remark: Based on the total of sales and purchases