

Weekly Program Trading Report(Total of All Trading Participant)

21-Jul-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jul 11 – Jul 15)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	287,507	253,861	60,501	48,486	227,006	205,375
Value	718,469	619,900	157,840	117,514	560,629	502,386

2. Cash Position Related to Index Arbitrage (Jul 15)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	53,092	59,998	113,090	225,589	40,773	266,362
Change	-41,625	343	-41,282	-57,555	0	-57,555
Value	183,359	243,267	426,626	602,877	163,962	766,839
Change	-100,395	3,843	-96,552	-144,659	1,646	-143,013

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 11 – Jul 15

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	3,053	5.0	44,073	90.9	47,126	43.2
Mitsubishi UFJ Morgan Stanley	32,920	54.4	1,389	2.9	34,309	31.5
Nomura	20,931	34.6	1,031	2.1	21,962	20.2
Jefferies	3,597	5.9	1,993	4.1	5,590	5.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	60,501	100.0	48,486	100.0	108,987	100.0
Total of ALL Trading Participant	60,501	100.0	48,486	100.0	108,987	100.0

Remark: Based on the total of sales and purchases