

Weekly Program Trading Report(Total of All Trading Participant)

27-Jul-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jul 19 – Jul 22)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	171,531	324,256	11,973	67,979	159,558	256,277
Value	435,288	876,422	30,415	184,811	404,873	691,611

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

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	24,624	61,267	85,891	284,622	42,094	326,716
Change	-28,468	1,269	-27,199	59,033	1,321	60,354
Value	103,075	258,854	361,929	772,937	176,422	949,359
Change	-80,284	15,587	-64,697	170,060	12,460	182,520

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 Jul 19 – Jul 22

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	169	1.4	24,549	36.1	24,718	30.9
Mizuho	4,423	36.9	20,135	29.6	24,558	30.7
Nomura	0	0.0	19,894	29.3	19,894	24.9
Jefferies	3,401	28.4	3,401	5.0	6,802	8.5
Societe Generale	3,980	33.2	0	0.0	3,980	5.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	11,973	100.0	67,979	100.0	79,952	100.0
Total of ALL Trading Participant	11,973	100.0	67,979	100.0	79,952	100.0

Remark: Based on the total of sales and purchases