

Weekly Program Trading Report(Total of All Trading Participant)

03-Aug-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jul 25 - Jul 29)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	335,262	363,755	14,332	37,023	320,930	326,732
Value	841,986	945,607	37,839	121,915	804,147	823,692

2. Cash Position Related to Index Arbitrage (Jul 29)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	7,564	61,187	68,751	283,597	41,434	325,031
Change	-17,060	-80	-17,140	-1,025	-660	-1,685
Value	30,961	257,473	288,434	761,483	172,920	934,403
Change	-72,114	-1,381	-73,495	-11,454	-3,502	-14,956

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 25 - Jul 29

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	5,929	41.4	14,827	40.0	20,756	40.4
Nomura	24	0.2	11,723	31.7	11,747	22.9
Mitsubishi UFJ Morgan Stanley	4,794	33.4	5,762	15.6	10,556	20.6
Jefferies	3,585	25.0	3,585	9.7	7,170	14.0
U B S	0	0.0	1,126	3.0	1,126	2.2
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	14,332	100.0	37,023	100.0	51,355	100.0
Total of ALL Trading Participant	14,332	100.0	37,023	100.0	51,355	100.0

Remark: Based on the total of sales and purchases