

Weekly Program Trading Report(Total of All Trading Participant)

10-Aug-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Aug 1 – Aug 5)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	241,062	280,924	4,176	20,975	236,886	259,949
Value	626,767	726,765	13,642	56,987	613,125	669,778

2. Cash Position Related to Index Arbitrage (Aug 5)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	4,051	62,122	66,173	283,264	42,095	325,359
Change	-3,513	935	-2,578	-333	661	328
Value	16,377	264,924	281,301	772,410	178,046	950,456
Change	-14,584	7,451	-7,133	10,927	5,126	16,053

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 Aug 1 – Aug 5

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	621	14.9	9,380	44.7	10,001	39.8
Jefferies	2,185	52.3	2,986	14.2	5,171	20.6
Nomura	558	13.4	4,482	21.4	5,040	20.0
Mitsubishi UFJ Morgan Stanley	812	19.4	4,127	19.7	4,939	19.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	4,176	100.0	20,975	100.0	25,151	100.0
Total of ALL Trading Participant	4,176	100.0	20,975	100.0	25,151	100.0

Remark: Based on the total of sales and purchases