

Weekly Program Trading Report(Total of All Trading Participant)

17-Aug-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Aug 8 – Aug 12)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	221,960	314,521	48,596	126,155	173,364	188,366
Value	709,932	970,224	191,872	456,809	518,060	513,415

2. Cash Position Related to Index Arbitrage (Aug 12)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	667	61,834	62,501	402,414	40,113	442,527
Change	-3,384	-288	-3,672	119,150	-1,982	117,168
Value	1,979	267,170	269,149	1,152,980	171,827	1,324,807
Change	-14,398	2,246	-12,152	380,570	-6,219	374,351

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 Aug 8 – Aug 12

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	25,364	52.2	92,247	73.1	117,611	67.3
Mitsubishi UFJ Morgan Stanley	10,472	21.5	23,271	18.4	33,743	19.3
Jefferies	8,345	17.2	7,545	6.0	15,890	9.1
Nomura	4,415	9.1	1,492	1.2	5,907	3.4
Societe Generale	0	0.0	1,600	1.3	1,600	0.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	48,596	100.0	126,155	100.0	174,751	100.0
Total of ALL Trading Participant	48,596	100.0	126,155	100.0	174,751	100.0

Remark: Based on the total of sales and purchases