

Weekly Program Trading Report(Total of All Trading Participant)

24-Aug-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Aug 15 – Aug 19)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	178,404	257,223	34,563	33,634	143,841	223,589
Value	505,429	756,300	118,725	96,439	386,704	659,861

2. Cash Position Related to Index Arbitrage (Aug 19)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	0	64,595	64,595	439,717	40,114	479,831
Change	-667	2,761	2,094	37,303	1	37,304
Value	0	272,223	272,223	1,287,596	174,129	1,461,725
Change	-1,979	5,053	3,074	134,616	2,302	136,918

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 15 – Aug 19

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	21,479	62.1	5,850	17.4	27,329	40.1
Mitsubishi UFJ Morgan Stanley	0	0.0	13,348	39.7	13,348	19.6
Societe Generale	9,053	26.2	0	0.0	9,053	13.3
Jefferies	3,952	11.4	4,345	12.9	8,297	12.2
Nomura	79	0.2	7,613	22.6	7,692	11.3
U B S	0	0.0	2,478	7.4	2,478	3.6
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Total of Top 15 Trading Participant	34,563	100.0	33,634	100.0	68,197	100.0
Total of ALL Trading Participant	34,563	100.0	33,634	100.0	68,197	100.0

Remark: Based on the total of sales and purchases