

Weekly Program Trading Report(Total of All Trading Participant)

31-Aug-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Aug 22 – Aug 26)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	192,867	152,628	21,966	7,629	170,901	144,999
Value	516,744	433,482	58,597	23,273	458,147	410,209

2. Cash Position Related to Index Arbitrage (Aug 26)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	0	63,604	63,604	420,645	40,114	460,759
Change	0	-991	-991	-19,072	0	-19,072
Value	0	265,241	265,241	1,240,273	172,397	1,412,670
Change	0	-6,982	-6,982	-47,323	-1,732	-49,055

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 22 – Aug 26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	15,853	72.2	724	9.5	16,577	56.0
Mizuho	2,417	11.0	4,331	56.8	6,748	22.8
Jefferies	2,574	11.7	2,574	33.7	5,148	17.4
Nomura	1,122	5.1	0	0.0	1,122	3.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	21,966	100.0	7,629	100.0	29,595	100.0
Total of ALL Trading Participant	21,966	100.0	7,629	100.0	29,595	100.0

Remark: Based on the total of sales and purchases