

Weekly Program Trading Report(Total of All Trading Participant)

06-Apr-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Mar 28 – Apr 1)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	486,928	598,676	177,300	82,418	309,628	516,258
Value	1,328,624	1,590,754	494,203	227,650	834,421	1,363,104

2. Cash Position Related to Index Arbitrage (Apr 1)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	63,594	27,696	91,290	339,932	46,634	386,566
Change	24,302	30	24,332	-68,910	-1,270	-70,180
Value	191,294	116,197	307,491	895,684	194,223	1,089,907
Change	58,054	-2,032	56,022	-224,834	-9,030	-233,864

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 Jun contract of 2022

Active Arbitrageurs Top 15 Trading Participant Mar 28 – Apr 1

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	76,047	42.9	52,388	63.6	128,435	49.5
Mizuho	80,532	45.4	6,280	7.6	86,812	33.4
Societe Generale	11,845	6.7	13,046	15.8	24,891	9.6
Jefferies	6,216	3.5	6,430	7.8	12,646	4.9
Nomura	2,660	1.5	4,274	5.2	6,934	2.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	177,300	100.0	82,418	100.0	259,718	100.0
Total of ALL Trading Participant	177,300	100.0	82,418	100.0	259,718	100.0

Remark: Based on the total of sales and purchases