

Weekly Program Trading Report(Total of All Trading Participant)

13-Apr-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Apr 4 – Apr 8)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	488,837	486,594	88,787	22,240	400,050	464,354
Value	1,279,667	1,345,370	270,621	59,325	1,009,046	1,286,045

2. Cash Position Related to Index Arbitrage (Apr 8)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	49,925	31,713	81,638	281,844	45,402	327,246
Change	-13,669	4,017	-9,652	-58,088	-1,232	-59,320
Value	155,339	129,532	284,871	700,179	184,051	884,230
Change	-35,955	13,335	-22,620	-195,505	-10,172	-205,677

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 Apr 4 – Apr 8

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	57,674	65.0	3,890	17.5	61,564	55.4
Mizuho	22,448	25.3	14,211	63.9	36,659	33.0
Jefferies	4,398	5.0	3,999	18.0	8,397	7.6
Nomura	4,267	4.8	140	0.6	4,407	4.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	88,787	100.0	22,240	100.0	111,027	100.0
Total of ALL Trading Participant	88,787	100.0	22,240	100.0	111,027	100.0

Remark: Based on the total of sales and purchases