

# Weekly Program Trading Report(Total of All Trading Participant)

20-Apr-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Apr 11 – Apr 15)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	385,319	345,720	59,605	38,816	325,714	306,904
Value	982,760	896,549	158,100	106,577	824,660	789,972

## 2. Cash Position Related to Index Arbitrage (Apr 15)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	41,045	31,713	72,758	247,543	45,402	292,945
Change	-8,880	0	-8,880	-34,301	0	-34,301
Value	124,930	130,047	254,977	612,135	184,774	796,909
Change	-30,409	515	-29,894	-88,044	723	-87,321

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 11 – Apr 15

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	42,544	71.4	15,150	39.0	57,694	58.6
Mizuho	2,273	3.8	18,208	46.9	20,481	20.8
Jefferies	4,346	7.3	5,149	13.3	9,495	9.6
Societe Generale	5,604	9.4	0	0.0	5,604	5.7
Nomura	4,838	8.1	309	0.8	5,147	5.2
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-	-	-	-	-	-	-
-	-	-	-	-	-	-
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-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	59,605	100.0	38,816	100.0	98,421	100.0
Total of ALL Trading Participant	59,605	100.0	38,816	100.0	98,421	100.0

Remark: Based on the total of sales and purchases