

Weekly Program Trading Report(Total of All Trading Participant)

09-May-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Apr 25 – Apr 28)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	483,584	441,150	46,122	23,007	437,462	418,143
Value	1,223,906	1,124,883	113,572	69,677	1,110,334	1,055,206

2. Cash Position Related to Index Arbitrage (Apr 28)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	55,156	30,392	85,548	221,815	44,410	266,225
Change	9,878	-1,321	8,557	-16,627	1,650	-14,977
Value	161,420	123,500	284,920	550,322	179,096	729,418
Change	31,219	-6,606	24,613	-39,313	5,073	-34,240

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 25 – Apr 28

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	32,097	69.6	3,505	15.2	35,602	51.5
Mitsubishi UFJ Morgan Stanley	5,951	12.9	8,876	38.6	14,827	21.4
Nomura	0	0.0	7,831	34.0	7,831	11.3
Societe Generale	5,263	11.4	786	3.4	6,049	8.8
Jefferies	2,811	6.1	2,009	8.7	4,820	7.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	46,122	100.0	23,007	100.0	69,129	100.0
Total of ALL Trading Participant	46,122	100.0	23,007	100.0	69,129	100.0

Remark: Based on the total of sales and purchases