

Weekly Program Trading Report(Total of All Trading Participant)

18-May-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (May 9 – May 13)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	348,969	281,803	23,964	47,156	325,005	234,647
Value	849,546	702,812	71,470	129,939	778,076	572,873

2. Cash Position Related to Index Arbitrage (May 13)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	50,822	29,070	79,892	217,723	48,374	266,097
Change	1,333	-1,322	11	6,702	3,964	10,666
Value	168,489	116,281	284,770	522,017	192,142	714,159
Change	18,526	-7,935	10,591	4,165	12,003	16,168

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 May 9 – May 13

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	14,496	60.5	25,980	55.1	40,476	56.9
Nomura	4,750	19.8	4,385	9.3	9,135	12.8
Jefferies	3,513	14.7	4,715	10.0	8,228	11.6
Societe Generale	0	0.0	7,635	16.2	7,635	10.7
Mitsubishi UFJ Morgan Stanley	1,205	5.0	4,441	9.4	5,646	7.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	23,964	100.0	47,156	100.0	71,120	100.0
Total of ALL Trading Participant	23,964	100.0	47,156	100.0	71,120	100.0

Remark: Based on the total of sales and purchases