

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

25-May-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (May 16 – May 20)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	216,962	224,893	43,496	15,957	173,466	208,936
Value	564,302	570,326	107,253	42,219	457,049	528,107

## 2. Cash Position Related to Index Arbitrage (May 20)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	61,013	30,392	91,405	209,964	50,356	260,320
Change	10,191	1,322	11,513	-7,759	1,982	-5,777
Value	187,884	123,000	310,884	505,381	202,421	707,802
Change	19,395	6,719	26,114	-16,636	10,279	-6,357

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 16 – May 20

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	27,742	63.8	5,230	32.8	32,972	55.5
Mitsubishi UFJ Morgan Stanley	8,848	20.3	4,403	27.6	13,251	22.3
Jefferies	5,783	13.3	5,004	31.4	10,787	18.1
Nomura	1,123	2.6	1,320	8.3	2,443	4.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	43,496	100.0	15,957	100.0	59,453	100.0
Total of ALL Trading Participant	43,496	100.0	15,957	100.0	59,453	100.0

Remark: Based on the total of sales and purchases