

Weekly Program Trading Report(Total of All Trading Participant)

01-Jun-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (May 23 – May 27)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	246,739	358,578	17,335	61,131	229,404	297,447
Value	621,027	955,624	44,096	162,198	576,931	793,426

2. Cash Position Related to Index Arbitrage (May 27)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	66,411	31,052	97,463	261,774	51,678	313,452
Change	5,398	660	6,058	51,810	1,322	53,132
Value	195,888	125,874	321,762	646,006	208,107	854,113
Change	8,004	2,874	10,878	140,625	5,686	146,311

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 23 – May 27

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	4,299	24.8	44,413	72.7	48,712	62.1
Mizuho	9,170	52.9	5,450	8.9	14,620	18.6
Jefferies	3,866	22.3	3,867	6.3	7,733	9.9
Nomura	0	0.0	7,401	12.1	7,401	9.4
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Total of Top 15 Trading Participant	17,335	100.0	61,131	100.0	78,466	100.0
Total of ALL Trading Participant	17,335	100.0	61,131	100.0	78,466	100.0

Remark: Based on the total of sales and purchases