

Weekly Program Trading Report(Total of All Trading Participant)

13-Jan-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jan 4 – Jan 7)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	216,772	237,606	29,503	27,930	187,269	209,676
Value	623,978	652,341	77,924	101,158	546,054	551,183

2. Cash Position Related to Index Arbitrage (Jan 7)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	13,197	0	13,197	141,532	0	141,532
Change	-7,619	0	-7,619	6,827	0	6,827
Value	37,361	0	37,361	361,714	0	361,714
Change	-34,646	0	-34,646	31,682	0	31,682

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 Mar contract of 2022

Active Arbitrageurs Top 15 Trading Participant Jan 4 – Jan 7

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	18,633	63.2	20,690	74.1	39,323	68.5
Mizuho	10,498	35.6	4,491	16.1	14,989	26.1
Nomura	372	1.3	2,603	9.3	2,975	5.2
Societe Generale	0	0.0	126	0.5	126	0.2
U B S	0	0.0	20	0.1	20	0.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	29,503	100.0	27,930	100.0	57,433	100.0
Total of ALL Trading Participant	29,503	100.0	27,930	100.0	57,433	100.0

Remark: Based on the total of sales and purchases