

Weekly Program Trading Report(Total of All Trading Participant)

26-Jan-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jan 17 – Jan 21)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	277,189	208,515	14,441	15,585	262,748	192,930
Value	706,177	547,611	42,073	43,798	664,104	503,813

2. Cash Position Related to Index Arbitrage (Jan 21)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	1,298	0	1,298	144,987	0	144,987
Change	-758	0	-758	-20,105	0	-20,105
Value	5,444	0	5,444	354,799	0	354,799
Change	-3,135	0	-3,135	-59,736	0	-59,736

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 17 – Jan 21

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	7,327	50.7	5,680	36.4	13,007	43.3
Mitsubishi UFJ Morgan Stanley	7,114	49.3	3,398	21.8	10,512	35.0
Societe Generale	0	0.0	4,021	25.8	4,021	13.4
Nomura	0	0.0	2,486	16.0	2,486	8.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	14,441	100.0	15,585	100.0	30,026	100.0
Total of ALL Trading Participant	14,441	100.0	15,585	100.0	30,026	100.0

Remark: Based on the total of sales and purchases