

Weekly Program Trading Report(Total of All Trading Participant)

02-Mar-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Feb 21 – Feb 25)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	272,752	217,634	22,145	4,974	250,607	212,660
Value	669,938	483,792	59,824	14,445	610,114	469,347

2. Cash Position Related to Index Arbitrage (Feb 25)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	13,618	0	13,618	174,077	4,824	178,901
Change	1,188	0	1,188	-24,577	0	-24,577
Value	33,490	0	33,490	417,118	11,257	428,375
Change	-933	0	-933	-64,485	-289	-64,774

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 Feb 21 – Feb 25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	14,229	64.3	262	5.3	14,491	53.4
Mizuho	4,922	22.2	4,126	83.0	9,048	33.4
Nomura	1,399	6.3	586	11.8	1,985	7.3
Societe Generale	1,595	7.2	0	0.0	1,595	5.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	22,145	100.0	4,974	100.0	27,119	100.0
Total of ALL Trading Participant	22,145	100.0	4,974	100.0	27,119	100.0

Remark: Based on the total of sales and purchases