

Weekly Program Trading Report(Total of All Trading Participant)

16-Mar-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Mar 7 – Mar 11)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	601,706	557,185	54,041	150,902	547,665	406,283
Value	1,455,435	1,412,717	153,027	418,616	1,302,408	994,101

2. Cash Position Related to Index Arbitrage (Mar 11)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	37,866	20,420	58,286	288,849	48,087	336,936
Change	36,041	20,420	56,461	118,409	34,017	152,426
Value	128,089	78,005	206,094	752,934	183,687	936,621
Change	123,888	78,005	201,893	322,205	151,400	473,605

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 Mar 7 – Mar 11

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	17,611	32.6	85,815	56.9	103,426	50.5
Mitsubishi UFJ Morgan Stanley	15,609	28.9	54,039	35.8	69,648	34.0
Societe Generale	13,195	24.4	0	0.0	13,195	6.4
Jefferies	4,670	8.6	5,069	3.4	9,739	4.8
Nomura	2,956	5.5	5,979	4.0	8,935	4.4
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Total of Top 15 Trading Participant	54,041	100.0	150,902	100.0	204,943	100.0
Total of ALL Trading Participant	54,041	100.0	150,902	100.0	204,943	100.0

Remark: Based on the total of sales and purchases