

Weekly Program Trading Report(Total of All Trading Participant)

24-Mar-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Mar 14 – Mar 18)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	368,360	616,692	45,998	76,159	322,362	540,533
Value	929,149	1,487,622	114,368	192,292	814,781	1,295,330

2. Cash Position Related to Index Arbitrage (Mar 18)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	47,209	19,103	66,312	356,628	47,904	404,532
Change	9,343	-1,317	8,026	67,779	-183	67,596
Value	160,029	77,799	237,828	960,788	193,725	1,154,513
Change	31,940	-206	31,734	207,854	10,038	217,892

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 14 – Mar 18

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	1,060	2.3	57,879	76.0	58,939	48.2
Societe Generale	30,161	65.6	0	0.0	30,161	24.7
Jefferies	8,395	18.3	7,994	10.5	16,389	13.4
Mizuho	3,373	7.3	5,415	7.1	8,788	7.2
Nomura	3,009	6.5	4,871	6.4	7,880	6.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	45,998	100.0	76,159	100.0	122,157	100.0
Total of ALL Trading Participant	45,998	100.0	76,159	100.0	122,157	100.0

Remark: Based on the total of sales and purchases