

Weekly Program Trading Report(Total of All Trading Participant)

30-Mar-22

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Mar 22 – Mar 25)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	242,044	363,730	31,253	47,905	210,791	315,825
Value	657,582	959,426	89,497	126,497	568,085	832,929

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

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	39,292	27,666	66,958	408,842	47,904	456,746
Change	-7,917	8,563	646	52,214	0	52,214
Value	133,240	118,229	251,469	1,120,518	203,253	1,323,771
Change	-26,789	40,430	13,641	159,730	9,528	169,258

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

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs Top 15 Trading Participant Mar 22 – Mar 25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	13,411	42.9	17,767	37.1	31,178	39.4
Mitsubishi UFJ Morgan Stanley	3,752	12.0	16,779	35.0	20,531	25.9
Jefferies	6,109	19.5	6,297	13.1	12,406	15.7
Societe Generale	7,981	25.5	1,149	2.4	9,130	11.5
Nomura	0	0.0	5,913	12.3	5,913	7.5
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Total of Top 15 Trading Participant	31,253	100.0	47,905	100.0	79,158	100.0
Total of ALL Trading Participant	31,253	100.0	47,905	100.0	79,158	100.0

Remark: Based on the total of sales and purchases