

Weekly Program Trading Report(Total of All Trading Participant)

03-Apr-24

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Mar 25 – Mar 29)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	743,382	789,418	37,414	75,881	705,968	713,537
Value	2,177,316	2,376,726	130,309	245,137	2,047,007	2,131,589

2. Cash Position Related to Index Arbitrage (Mar 29)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	84,920	44,822	129,742	898,399	443	898,842
Change	23,596	3,151	26,747	128,254	31	128,285
Value	356,804	204,269	561,073	2,546,764	2,018	2,548,782
Change	59,415	-2,627	56,788	268,564	-26	268,538

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 2024

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

Active Arbitrageurs Top 15 Trading Participant Mar 25 – Mar 29

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	329	0.9	57,218	75.4	57,547	50.8
Societe Generale	16,969	45.4	9,084	12.0	26,053	23.0
Mizuho	8,830	23.6	6,021	7.9	14,851	13.1
Jefferies	5,453	14.6	3,558	4.7	9,011	8.0
Nomura	5,833	15.6	0	0.0	5,833	5.1
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-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	37,414	100.0	75,881	100.0	113,295	100.0
Total of ALL Trading Participant	37,414	100.0	75,881	100.0	113,295	100.0

Remark: Based on the total of sales and purchases