

Weekly Program Trading Report(Total of All Trading Participant)

10-Apr-24

Tokyo Stock Exchange, Inc.

(thousand shares, million yen)

1. Program Trading (Apr 1 – Apr 5)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	688,974	676,364	44,164	55,581	644,810	620,783
Value	1,753,316	1,857,800	135,550	157,434	1,617,766	1,700,366

2. Cash Position Related to Index Arbitrage (Apr 5)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	94,375	44,200	138,575	899,317	437	899,754
Change	9,455	-622	8,833	918	-6	912
Value	384,846	197,300	582,146	2,518,937	1,950	2,520,887
Change	28,042	-6,969	21,073	-27,827	-68	-27,895

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

Active Arbitrageurs Top 15 Trading Participant Apr 1 – Apr 5

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	27,897	63.2	25,544	46.0	53,441	53.6
Mizuho	8,562	19.4	17,512	31.5	26,074	26.1
Jefferies	2,442	5.5	6,108	11.0	8,550	8.6
Societe Generale	5,047	11.4	1,790	3.2	6,837	6.9
Nomura	216	0.5	4,627	8.3	4,843	4.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	44,164	100.0	55,581	100.0	99,745	100.0
Total of ALL Trading Participant	44,164	100.0	55,581	100.0	99,745	100.0

Remark: Based on the total of sales and purchases