

Weekly Program Trading Report(Total of All Trading Participant)

17-Apr-24

Tokyo Stock Exchange, Inc.

(thousand shares, million yen)

1. Program Trading (Apr 8 – Apr 12)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	432,578	449,245	37,575	49,790	395,003	399,455
Value	1,236,639	1,211,406	157,377	157,514	1,079,262	1,053,892

2. Cash Position Related to Index Arbitrage (Apr 12)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	50,053	45,073	95,126	868,003	437	868,440
Change	-44,322	873	-43,449	-31,314	0	-31,314
Value	225,738	203,941	429,679	2,469,372	1,976	2,471,348
Change	-159,108	6,641	-152,467	-49,565	26	-49,539

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 8 – Apr 12

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	14,401	38.3	23,908	48.0	38,309	43.8
Mitsubishi UFJ Morgan Stanley	20,394	54.3	1,815	3.6	22,209	25.4
Societe Generale	0	0.0	16,879	33.9	16,879	19.3
Nomura	1,097	2.9	7,188	14.4	8,285	9.5
Jefferies	1,683	4.5	0	0.0	1,683	1.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	37,575	100.0	49,790	100.0	87,365	100.0
Total of ALL Trading Participant	37,575	100.0	49,790	100.0	87,365	100.0

Remark: Based on the total of sales and purchases