

Weekly Program Trading Report(Total of All Trading Participant)

24-Apr-24

Tokyo Stock Exchange, Inc.

(thousand shares, million yen)

1. Program Trading (Apr 15 – Apr 19)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	583,540	382,133	26,558	76,480	556,982	305,653
Value	1,518,771	1,037,747	75,370	189,551	1,443,401	848,196

2. Cash Position Related to Index Arbitrage (Apr 19)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	52,283	46,820	99,103	853,161	437	853,598
Change	2,230	1,747	3,977	-14,842	0	-14,842
Value	221,888	198,687	420,575	2,296,671	1,853	2,298,524
Change	-3,850	-5,254	-9,104	-172,701	-123	-172,824

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 Apr 15 – Apr 19

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Societe Generale	4,762	17.9	51,463	67.3	56,225	54.6
Mizuho	9,029	34.0	17,154	22.4	26,183	25.4
Mitsubishi UFJ Morgan Stanley	8,035	30.3	3,569	4.7	11,604	11.3
Jefferies	4,276	16.1	3,440	4.5	7,716	7.5
Nomura	456	1.7	854	1.1	1,310	1.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	26,558	100.0	76,480	100.0	103,038	100.0
Total of ALL Trading Participant	26,558	100.0	76,480	100.0	103,038	100.0

Remark: Based on the total of sales and purchases