

Revised

Weekly Program Trading Report(Total of All Trading Participant)

21-Mar-24

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Feb 26 – Mar 1)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	<u>577,535</u>	<u>570,465</u>	16,125	31,328	<u>561,410</u>	<u>539,137</u>
Value	<u>1,481,764</u>	<u>1,540,513</u>	61,988	111,970	<u>1,419,776</u>	<u>1,428,543</u>

2. Cash Position Related to Index Arbitrage (Mar 1)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	8,700	0	8,700	770,838	0	770,838
Change	-1,173	0	-1,173	30,592	0	30,592
Value	34,083	0	34,083	2,052,593	0	2,052,593
Change	-3,923	0	-3,923	92,748	0	92,748

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 Mar contract of 2024

Revisions are double-underlined.

Active Arbitrageurs  
Top 15 Trading Participant  
Feb 26 – Mar 1

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	2,049	12.7	12,986	41.5	15,035	31.7
Mitsubishi UFJ Morgan Stanley	817	5.1	11,207	35.8	12,024	25.3
Jefferies	5,066	31.4	3,904	12.5	8,970	18.9
Nomura	3,816	23.7	2,687	8.6	6,503	13.7
Societe Generale	4,377	27.1	544	1.7	4,921	10.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	16,125	100.0	31,328	100.0	47,453	100.0
Total of ALL Trading Participant	16,125	100.0	31,328	100.0	47,453	100.0

Remark: Based on the total of sales and purchases