

Weekly Program Trading Report(Total of All Trading Participant)

13-Mar-24

Tokyo Stock Exchange,Inc.

1.Program Trading (Mar 4 – Mar 8)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	777,257	790,952	237,442	83,257	539,815	707,695
Value	2,248,652	2,365,414	727,609	312,948	1,521,043	2,052,466

2. Cash Position Related to Index Arbitrage (Mar 8)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	44,711	41,671	86,382	664,706	412	665,118
Change	36,011	41,671	77,682	-106,132	412	-105,720
Value	212,812	200,826	413,638	1,919,465	1,984	1,921,449
Change	178,729	200,826	379,555	-133,128	1,984	-131,144

- 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 Mar 4 – Mar 8

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	114,733	48.3	41,036	49.3	155,769	48.6
Mitsubishi UFJ Morgan Stanley	85,632	36.1	21,784	26.2	107,416	33.5
Societe Generale	24,583	10.4	757	0.9	25,340	7.9
Nomura	7,279	3.1	14,908	17.9	22,187	6.9
Jefferies	5,215	2.2	4,772	5.7	9,987	3.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	237,442	100.0	83,257	100.0	320,699	100.0
Total of ALL Trading Participant	237,442	100.0	83,257	100.0	320,699	100.0

Remark: Based on the total of sales and purchases