

Weekly Program Trading Report(Total of All Trading Participant)

21-Mar-24

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Mar 11 – Mar 15)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	602,289	705,175	83,641	44,602	518,648	660,573
Value	1,718,168	2,029,431	304,629	119,694	1,413,539	1,909,737

2. Cash Position Related to Index Arbitrage (Mar 15)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	52,066	41,671	93,737	747,194	412	747,606
Change	7,355	0	7,355	82,488	0	82,488
Value	241,171	195,861	437,032	2,072,496	1,935	2,074,431
Change	28,359	-4,965	23,394	153,031	-49	152,982

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 Mar 11 – Mar 15

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	25,805	30.9	21,938	49.2	47,743	37.2
Societe Generale	34,152	40.8	0	0.0	34,152	26.6
Nomura	16,465	19.7	700	1.6	17,165	13.4
Mitsubishi UFJ Morgan Stanley	0	0.0	14,741	33.1	14,741	11.5
Jefferies	7,219	8.6	7,223	16.2	14,442	11.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	83,641	100.0	44,602	100.0	128,243	100.0
Total of ALL Trading Participant	83,641	100.0	44,602	100.0	128,243	100.0

Remark: Based on the total of sales and purchases