

Weekly Program Trading Report(Total of All Trading Participant)

27-Mar-24

Tokyo Stock Exchange,Inc.

1.Program Trading (Mar 18 – Mar 22) (thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	347,272	477,430	60,453	25,831	286,819	451,599
Value	1,031,452	1,445,771	175,941	91,297	855,511	1,354,474

2. Cash Position Related to Index Arbitrage (Mar 22) (thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	61,324	41,671	102,995	770,145	412	770,557
Change	9,258	0	9,258	22,951	0	22,951
Value	297,389	206,896	504,285	2,278,200	2,044	2,280,244
Change	56,218	11,035	67,253	205,704	109	205,813

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 18 – Mar 22

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Societe Generale	37,029	61.3	544	2.1	37,573	43.5
Mizuho	21,354	35.3	2,186	8.5	23,540	27.3
Mitsubishi UFJ Morgan Stanley	238	0.4	14,863	57.5	15,101	17.5
Nomura	0	0.0	5,056	19.6	5,056	5.9
Jefferies	1,832	3.0	3,182	12.3	5,014	5.8
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Total of Top 15 Trading Participant	60,453	100.0	25,831	100.0	86,284	100.0
Total of ALL Trading Participant	60,453	100.0	25,831	100.0	86,284	100.0

Remark: Based on the total of sales and purchases