

Weekly Program Trading Report(Total of All Trading Participant)

09-May-24

Tokyo Stock Exchange,Inc.

1.Program Trading (Apr 30 – May 2)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	175,016	231,735	5,477	2,991	169,539	228,744
Value	495,289	622,340	22,782	8,816	472,507	613,524

2. Cash Position Related to Index Arbitrage (May 2)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	52,552	46,820	99,372	720,825	437	721,262
Change	2,987	0	2,987	-10,928	0	-10,928
Value	228,620	204,946	433,566	2,000,113	1,912	2,002,025
Change	14,255	1,616	15,871	-10,016	15	-10,001

- 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 Apr 30 – May 2

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	4,601	84.0	1,961	65.6	6,562	77.5
Nomura	616	11.2	356	11.9	972	11.5
Mizuho	0	0.0	550	18.4	550	6.5
Societe Generale	260	4.7	124	4.1	384	4.5
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Total of Top 15 Trading Participant	5,477	100.0	2,991	100.0	8,468	100.0
Total of ALL Trading Participant	5,477	100.0	2,991	100.0	8,468	100.0

Remark: Based on the total of sales and purchases