

Weekly Program Trading Report(Total of All Trading Participant)

15-May-24

Tokyo Stock Exchange,Inc.

1.Program Trading (May 7 – May 10)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	375,258	307,147	55,697	35,872	319,561	271,275
Value	1,062,914	877,618	194,122	129,848	868,792	747,770

2. Cash Position Related to Index Arbitrage (May 10)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	34,624	46,820	81,444	686,431	437	686,868
Change	-17,928	0	-17,928	-34,394	0	-34,394
Value	149,349	204,908	354,257	1,882,249	1,911	1,884,160
Change	-79,271	-38	-79,309	-117,864	-1	-117,865

- 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 May 7 – May 10

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	17,698	31.8	25,219	70.3	42,917	46.9
Mitsubishi UFJ Morgan Stanley	25,223	45.3	4,367	12.2	29,590	32.3
Societe Generale	10,381	18.6	3,809	10.6	14,190	15.5
Nomura	2,395	4.3	762	2.1	3,157	3.4
Jefferies	0	0.0	1,715	4.8	1,715	1.9
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	55,697	100.0	35,872	100.0	91,569	100.0
Total of ALL Trading Participant	55,697	100.0	35,872	100.0	91,569	100.0

Remark: Based on the total of sales and purchases