

Weekly Program Trading Report(Total of All Trading Participant)

22-May-24

Tokyo Stock Exchange,Inc.

1.Program Trading (May 13 – May 17)

(thousand shares,million yen)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	328,470	328,058	10,871	18,572	317,599	309,486
Value	887,901	854,066	34,345	51,792	853,556	802,274

2. Cash Position Related to Index Arbitrage (May 17)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	33,049	46,820	79,869	704,744	437	705,181
Change	-1,575	0	-1,575	18,313	0	18,313
Value	144,526	207,901	352,427	1,935,625	1,939	1,937,564
Change	-4,823	2,993	-1,830	53,376	28	53,404

- 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 13 – May 17

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	4,717	43.4	12,590	67.8	17,307	58.8
Jefferies	1,721	15.8	3,397	18.3	5,118	17.4
Mizuho	1,555	14.3	2,284	12.3	3,839	13.0
Societe Generale	2,878	26.5	0	0.0	2,878	9.8
Nomura	0	0.0	301	1.6	301	1.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	10,871	100.0	18,572	100.0	29,443	100.0
Total of ALL Trading Participant	10,871	100.0	18,572	100.0	29,443	100.0

Remark: Based on the total of sales and purchases