

Weekly Program Trading Report(Total of All Trading Participant)

05-Jun-24

Tokyo Stock Exchange,Inc.

1.Program Trading (May 27 – May 31) (thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	683,669	713,900	12,083	11,629	671,586	702,271
Value	1,924,152	1,836,618	30,955	29,730	1,893,197	1,806,888

2. Cash Position Related to Index Arbitrage (May 31) (thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	32,093	46,820	78,913	939,815	437	940,252
Change	2,214	0	2,214	14,392	0	14,392
Value	141,434	206,295	347,729	2,583,168	1,924	2,585,092
Change	10,713	-849	9,864	23,148	-8	23,140

- 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 27 – May 31

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	7,575	62.7	1,689	14.5	9,264	39.1
Jefferies	4,508	37.3	2,828	24.3	7,336	30.9
Mitsubishi UFJ Morgan Stanley	0	0.0	5,755	49.5	5,755	24.3
Societe Generale	0	0.0	1,357	11.7	1,357	5.7
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Total of Top 15 Trading Participant	12,083	100.0	11,629	100.0	23,712	100.0
Total of ALL Trading Participant	12,083	100.0	11,629	100.0	23,712	100.0

Remark: Based on the total of sales and purchases