

# Weekly Program Trading Report(Total of All Trading Participant)

12-Jun-24

Tokyo Stock Exchange,Inc.

## 1.Program Trading (Jun 3 – Jun 7)

(thousand shares,million yen)

|                  | Program Trading |           | Transactions related to Index arbitrage |           | Others    |           |
|------------------|-----------------|-----------|---|-----------|-----------|-----------|
|                  | sales           | purchases | sales                                   | purchases | sales     | purchases |
| Number of Shares | 455,000         | 326,322   | 25,937                                  | 14,910    | 429,063   | 311,412   |
| Value            | 1,164,736       | 811,335   | 60,510                                  | 51,186    | 1,104,226 | 760,149   |

## 2. Cash Position Related to Index Arbitrage (Jun 7)

(thousand shares, million yen)

|                  | Sell Positions         |         |         | Buy Positions          |         |           |
|------------------|------------------------|---------|---------|------------------------|---------|-----------|
|                  | Nearest Contract Month | Others  | Total   | Nearest Contract Month | Others  | Total     |
| Number of Shares | 33,583                 | 45,946  | 79,529  | 765,439                | 130,187 | 895,626   |
| Change           | 1,490                  | -874    | 616     | -174,376               | 129,750 | -44,626   |
| Value            | 147,345                | 203,477 | 350,822 | 2,148,307              | 322,221 | 2,470,528 |
| Change           | 5,911                  | -2,818  | 3,093   | -434,861               | 320,297 | -114,564  |

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 Jun 3 – Jun 7

(thousand shares,%)

| Name                                | Sales  |            | Purchases |            | Total  |            |
|-------------------------------------|--------|------------|-----------|------------|--------|------------|
|                                     |        | Percentage |           | Percentage |        | Percentage |
| Societe Generale                    | 13,448 | 51.8       | 2,672     | 17.9       | 16,120 | 39.5       |
| Nomura                              | 7,784  | 30.0       | 2,059     | 13.8       | 9,843  | 24.1       |
| Jefferies                           | 3,403  | 13.1       | 3,402     | 22.8       | 6,805  | 16.7       |
| Mitsubishi UFJ Morgan Stanley       | 163    | 0.6        | 6,452     | 43.3       | 6,615  | 16.2       |
| Mizuho                              | 1,139  | 4.4        | 325       | 2.2        | 1,464  | 3.6        |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| -                                   | -      | -          | -         | -          | -      | -          |
| Total of Top 15 Trading Participant | 25,937 | 100.0      | 14,910    | 100.0      | 40,847 | 100.0      |
| Total of ALL Trading Participant    | 25,937 | 100.0      | 14,910    | 100.0      | 40,847 | 100.0      |

Remark: Based on the total of sales and purchases