

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

03-Jul-24

Tokyo Stock Exchange,Inc.

## 1.Program Trading (Jun 24 – Jun 28)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	419,565	628,096	41,092	52,861	378,473	575,235
Value	1,243,991	1,606,060	139,120	130,807	1,104,871	1,475,253

## 2. Cash Position Related to Index Arbitrage (Jun 28)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	64,795	46,737	111,532	829,744	444	830,188
Change	5,295	791	6,086	95,814	7	95,821
Value	271,549	208,207	479,756	2,366,808	1,979	2,368,787
Change	33,346	5,190	38,536	256,871	49	256,920

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 Sep 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 24 – Jun 28

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	20,943	51.0	37,326	70.6	58,269	62.0
Mitsubishi UFJ Morgan Stanley	2,698	6.6	9,901	18.7	12,599	13.4
Jefferies	6,665	16.2	5,473	10.4	12,138	12.9
Societe Generale	10,786	26.2	0	0.0	10,786	11.5
Nomura	0	0.0	161	0.3	161	0.2
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Total of Top 15 Trading Participant	41,092	100.0	52,861	100.0	93,953	100.0
Total of ALL Trading Participant	41,092	100.0	52,861	100.0	93,953	100.0

Remark: Based on the total of sales and purchases