

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

10-Jul-24

Tokyo Stock Exchange,Inc.

## 1.Program Trading (Jul 1 – Jul 5)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	351,717	497,736	38,426	57,502	313,291	440,234
Value	997,215	1,287,389	135,662	150,294	861,553	1,137,095

## 2. Cash Position Related to Index Arbitrage (Jul 5)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	74,219	46,737	120,956	871,310	444	871,754
Change	9,424	0	9,424	41,566	0	41,566
Value	288,305	215,199	503,504	2,510,863	2,046	2,512,909
Change	16,756	6,992	23,748	144,055	67	144,122

- 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

## Active Arbitrageurs Top 15 Trading Participant Jul 1 – Jul 5

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	18,237	47.5	33,348	58.0	51,585	53.8
Societe Generale	13,052	34.0	6,449	11.2	19,501	20.3
Jefferies	5,101	13.3	6,732	11.7	11,833	12.3
Mitsubishi UFJ Morgan Stanley	1,896	4.9	9,734	16.9	11,630	12.1
Nomura	140	0.4	1,239	2.2	1,379	1.4
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Total of Top 15 Trading Participant	38,426	100.0	57,502	100.0	95,928	100.0
Total of ALL Trading Participant	38,426	100.0	57,502	100.0	95,928	100.0

Remark: Based on the total of sales and purchases