

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

18-Jul-24

Tokyo Stock Exchange,Inc.

## 1.Program Trading (Jul 8 – Jul 12)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	706,144	740,867	121,258	133,590	584,886	607,277
Value	2,098,733	2,130,025	360,824	431,609	1,737,909	1,698,416

## 2. Cash Position Related to Index Arbitrage (Jul 12)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	99,792	46,737	146,529	896,572	444	897,016
Change	25,573	0	25,573	25,262	0	25,262
Value	335,903	216,663	552,566	2,679,737	2,060	2,681,797
Change	47,598	1,464	49,062	168,874	14	168,888

- 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 8 – Jul 12

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	42,895	35.4	94,369	70.6	137,264	53.9
Societe Generale	50,548	41.7	4,139	3.1	54,687	21.5
Mitsubishi UFJ Morgan Stanley	18,612	15.3	27,887	20.9	46,499	18.2
Jefferies	6,494	5.4	5,449	4.1	11,943	4.7
Nomura	2,709	2.2	1,746	1.3	4,455	1.7
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
Total of Top 15 Trading Participant	121,258	100.0	133,590	100.0	254,848	100.0
Total of ALL Trading Participant	121,258	100.0	133,590	100.0	254,848	100.0

Remark: Based on the total of sales and purchases