

Weekly Program Trading Report(Total of All Trading Participant)

24-Jul-24

Tokyo Stock Exchange,Inc.

1.Program Trading (Jul 16 – Jul 19)

(thousand shares,million yen)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	251,318	240,353	38,733	23,719	212,585	216,634
Value	726,305	704,648	107,290	77,869	619,015	626,779

2. Cash Position Related to Index Arbitrage (Jul 19)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	105,677	46,737	152,414	879,734	444	880,178
Change	5,885	0	5,885	-16,838	0	-16,838
Value	344,295	210,736	555,031	2,640,464	2,003	2,642,467
Change	8,392	-5,927	2,465	-39,273	-57	-39,330

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 16 – Jul 19

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	24,894	64.3	2,385	10.1	27,279	43.7
Mizuho	5,785	14.9	11,320	47.7	17,105	27.4
Jefferies	6,911	17.8	9,749	41.1	16,660	26.7
Societe Generale	1,143	3.0	0	0.0	1,143	1.8
Nomura	0	0.0	265	1.1	265	0.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	38,733	100.0	23,719	100.0	62,452	100.0
Total of ALL Trading Participant	38,733	100.0	23,719	100.0	62,452	100.0

Remark: Based on the total of sales and purchases