

Weekly Program Trading Report(Total of All Trading Participant)

31-Jul-24

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jul 22 – Jul 26)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	444,281	235,335	78,441	15,873	365,840	219,462
Value	1,177,338	682,733	206,183	57,025	971,155	625,708

2. Cash Position Related to Index Arbitrage (Jul 26)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	122,687	46,737	169,424	800,368	444	800,812
Change	17,010	0	17,010	-79,366	0	-79,366
Value	358,284	198,131	556,415	2,311,588	1,883	2,313,471
Change	13,989	-12,605	1,384	-328,876	-120	-328,996

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 Jul 22 – Jul 26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	64,242	81.9	564	3.6	64,806	68.7
Mitsubishi UFJ Morgan Stanley	5,605	7.1	11,850	74.7	17,455	18.5
Jefferies	4,539	5.8	2,286	14.4	6,825	7.2
Nomura	3,246	4.1	0	0.0	3,246	3.4
Societe Generale	809	1.0	1,173	7.4	1,982	2.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	78,441	100.0	15,873	100.0	94,314	100.0
Total of ALL Trading Participant	78,441	100.0	15,873	100.0	94,314	100.0

Remark: Based on the total of sales and purchases

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