

Weekly Program Trading Report(Total of All Trading Participant)

07-Aug-24

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jul 29 – Aug 2)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	665,927	481,605	31,467	72,808	634,460	408,797
Value	1,641,877	1,266,634	83,048	184,881	1,558,829	1,081,753

2. Cash Position Related to Index Arbitrage (Aug 2)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	139,984	46,737	186,721	774,254	444	774,698
Change	17,297	0	17,297	-26,114	0	-26,114
Value	374,960	188,885	563,845	2,108,770	1,795	2,110,565
Change	16,676	-9,246	7,430	-202,818	-88	-202,906

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 29 – Aug 2

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	14,321	45.5	35,902	49.3	50,223	48.2
Mitsubishi UFJ Morgan Stanley	5,203	16.5	14,847	20.4	20,050	19.2
Jefferies	7,506	23.9	9,842	13.5	17,348	16.6
Societe Generale	4,437	14.1	12,217	16.8	16,654	16.0
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Total of Top 15 Trading Participant	31,467	100.0	72,808	100.0	104,275	100.0
Total of ALL Trading Participant	31,467	100.0	72,808	100.0	104,275	100.0

Remark: Based on the total of sales and purchases