

Weekly Program Trading Report(Total of All Trading Participant)

15-Aug-24

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Aug 5 – Aug 9)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	851,879	624,801	213,985	66,345	637,894	558,456
Value	2,160,661	1,471,124	530,721	178,806	1,629,940	1,292,318

2. Cash Position Related to Index Arbitrage (Aug 9)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	153,551	46,737	200,288	479,356	2,666	482,022
Change	13,567	0	13,567	-294,898	2,222	-292,676
Value	430,043	184,231	614,274	1,333,603	10,508	1,344,111
Change	55,083	-4,654	50,429	-775,167	8,713	-766,454

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 Aug 5 – Aug 9

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	160,103	74.8	14,608	22.0	174,711	62.3
Mitsubishi UFJ Morgan Stanley	38,386	17.9	2,959	4.5	41,345	14.7
Societe Generale	0	0.0	36,030	54.3	36,030	12.9
Jefferies	15,496	7.2	11,700	17.6	27,196	9.7
Nomura	0	0.0	1,048	1.6	1,048	0.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	213,985	100.0	66,345	100.0	280,330	100.0
Total of ALL Trading Participant	213,985	100.0	66,345	100.0	280,330	100.0

Remark: Based on the total of sales and purchases

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