

Weekly Program Trading Report(Total of All Trading Participant)

21-Aug-24

Tokyo Stock Exchange,Inc.

1.Program Trading (Aug 13 – Aug 16)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	286,458	382,790	13,208	99,325	273,250	283,465
Value	786,661	1,034,858	39,227	300,500	747,434	734,358

2. Cash Position Related to Index Arbitrage (Aug 16)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	147,571	21,210	168,781	536,342	2,666	539,008
Change	-5,980	-25,527	-31,507	56,986	0	56,986
Value	448,542	90,856	539,398	1,555,738	11,419	1,567,157
Change	18,499	-93,375	-74,876	222,135	911	223,046

- 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 Aug 13 – Aug 16

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	7,380	55.9	29,104	29.3	36,484	32.4
Mitsubishi UFJ Morgan Stanley	2,838	21.5	32,448	32.7	35,286	31.4
Societe Generale	0	0.0	24,990	25.2	24,990	22.2
Nomura	79	0.6	8,124	8.2	8,203	7.3
Jefferies	2,911	22.0	4,659	4.7	7,570	6.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	13,208	100.0	99,325	100.0	112,533	100.0
Total of ALL Trading Participant	13,208	100.0	99,325	100.0	112,533	100.0

Remark: Based on the total of sales and purchases