

Weekly Program Trading Report(Total of All Trading Participant)

28-Aug-24

Tokyo Stock Exchange,Inc.

1.Program Trading (Aug 19 – Aug 23) (thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	256,674	364,851	55,104	56,239	201,570	308,612
Value	665,537	977,434	138,758	130,927	526,779	846,507

2. Cash Position Related to Index Arbitrage (Aug 23) (thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	147,068	19,877	166,945	556,843	2,666	559,509
Change	-503	-1,333	-1,836	20,501	0	20,501
Value	451,075	85,820	536,895	1,593,143	11,509	1,604,652
Change	2,533	-5,036	-2,503	37,405	90	37,495

- 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 19 – Aug 23

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	43,618	79.2	6,037	10.7	49,655	44.6
Mitsubishi UFJ Morgan Stanley	0	0.0	37,408	66.5	37,408	33.6
Jefferies	3,992	7.2	4,938	8.8	8,930	8.0
U B S	0	0.0	7,856	14.0	7,856	7.1
Societe Generale	7,494	13.6	0	0.0	7,494	6.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	55,104	100.0	56,239	100.0	111,343	100.0
Total of ALL Trading Participant	55,104	100.0	56,239	100.0	111,343	100.0

Remark: Based on the total of sales and purchases