

Weekly Program Trading Report(Total of All Trading Participant)

04-Sep-24

Tokyo Stock Exchange,Inc.

1.Program Trading (Aug 26 – Aug 30) (thousand shares,million yen)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	463,249	565,553	42,820	38,811	420,429	526,742
Value	1,267,584	1,378,087	122,776	90,831	1,144,808	1,287,256

2. Cash Position Related to Index Arbitrage (Aug 30) (thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	146,235	10,131	156,366	556,447	2,671	559,118
Change	-833	-9,746	-10,579	-396	5	-391
Value	450,077	43,981	494,058	1,561,723	11,594	1,573,317
Change	-998	-41,839	-42,837	-31,420	85	-31,335

- 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 26 – Aug 30

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	13,244	30.9	32,083	82.7	45,327	55.5
Mizuho	23,463	54.8	4,399	11.3	27,862	34.1
Jefferies	6,113	14.3	2,329	6.0	8,442	10.3
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Total of Top 15 Trading Participant	42,820	100.0	38,811	100.0	81,631	100.0
Total of ALL Trading Participant	42,820	100.0	38,811	100.0	81,631	100.0

Remark: Based on the total of sales and purchases