

Weekly Program Trading Report(Total of All Trading Participant)

11-Sep-24

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Sep 2 – Sep 6)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	357,688	375,800	67,138	16,019	290,550	359,781
Value	960,579	939,409	180,754	40,251	779,825	899,158

2. Cash Position Related to Index Arbitrage (Sep 6)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	132,339	1,879	134,218	415,744	2,671	418,415
Change	-13,896	-8,252	-22,148	-140,703	0	-140,703
Value	415,715	7,679	423,394	1,107,506	10,917	1,118,423
Change	-34,362	-36,302	-70,664	-454,217	-677	-454,894

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 Sep 2 – Sep 6

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	44,887	66.9	671	4.2	45,558	54.8
Mizuho	19,625	29.2	7,972	49.8	27,597	33.2
Jefferies	2,626	3.9	4,929	30.8	7,555	9.1
Societe Generale	0	0.0	2,447	15.3	2,447	2.9
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Total of Top 15 Trading Participant	67,138	100.0	16,019	100.0	83,157	100.0
Total of ALL Trading Participant	67,138	100.0	16,019	100.0	83,157	100.0

Remark: Based on the total of sales and purchases