

# Weekly Program Trading Report(Total of All Trading Participant)

19-Sep-24

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Sep 9 – Sep 13)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	731,787	710,173	120,841	192,825	610,946	517,348
Value	1,852,528	1,785,133	361,313	596,327	1,491,215	1,188,806

## 2. Cash Position Related to Index Arbitrage (Sep 13)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	53,100	401	53,501	557,756	2,671	560,427
Change	-79,239	-1,478	-80,717	142,012	0	142,012
Value	167,390	1,646	169,036	1,414,719	10,975	1,425,694
Change	-248,325	-6,033	-254,358	307,213	58	307,271

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 Dec 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 9 – Sep 13

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	49,006	40.6	178,338	92.5	227,344	72.5
Mitsubishi UFJ Morgan Stanley	36,586	30.3	6,773	3.5	43,359	13.8
Societe Generale	29,544	24.4	3,500	1.8	33,044	10.5
Jefferies	3,457	2.9	2,872	1.5	6,329	2.0
Nomura	2,248	1.9	1,342	0.7	3,590	1.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	120,841	100.0	192,825	100.0	313,666	100.0
Total of ALL Trading Participant	120,841	100.0	192,825	100.0	313,666	100.0

Remark: Based on the total of sales and purchases

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