

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

26-Sep-24

Tokyo Stock Exchange,Inc.

## 1.Program Trading (Sep 17 – Sep 20)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	540,948	757,832	70,380	107,853	470,568	649,979
Value	1,333,243	1,958,668	163,027	270,588	1,170,216	1,688,080

## 2. Cash Position Related to Index Arbitrage (Sep 20)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	39,035	401	39,436	690,432	2,671	693,103
Change	-14,065	0	-14,065	132,676	0	132,676
Value	155,687	1,698	157,385	1,805,354	11,317	1,816,671
Change	-11,703	52	-11,651	390,635	342	390,977

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 17 – Sep 20

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	11,255	16.0	97,132	90.1	108,387	60.8
Nomura	25,734	36.6	811	0.8	26,545	14.9
Mizuho	19,113	27.2	4,651	4.3	23,764	13.3
Jefferies	5,258	7.5	5,259	4.9	10,517	5.9
Societe Generale	9,020	12.8	0	0.0	9,020	5.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	70,380	100.0	107,853	100.0	178,233	100.0
Total of ALL Trading Participant	70,380	100.0	107,853	100.0	178,233	100.0

Remark: Based on the total of sales and purchases