

Weekly Program Trading Report(Total of All Trading Participant)

02-Oct-24

Tokyo Stock Exchange,Inc.

1.Program Trading (Sep 24 – Sep 27)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	499,819	734,713	122,073	65,062	377,746	669,651
Value	1,288,168	1,853,195	325,576	169,440	962,592	1,683,755

2. Cash Position Related to Index Arbitrage (Sep 27)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	43,707	458	44,165	838,357	3,050	841,407
Change	4,672	57	4,729	147,925	379	148,304
Value	156,950	1,792	158,742	1,976,229	11,949	1,988,178
Change	1,263	94	1,357	170,875	632	171,507

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 24 – Sep 27

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	67,247	55.1	1,817	2.8	69,064	36.9
Mitsubishi UFJ Morgan Stanley	11,425	9.4	47,239	72.6	58,664	31.3
Societe Generale	36,241	29.7	10,540	16.2	46,781	25.0
Jefferies	7,160	5.9	5,466	8.4	12,626	6.7
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Total of Top 15 Trading Participant	122,073	100.0	65,062	100.0	187,135	100.0
Total of ALL Trading Participant	122,073	100.0	65,062	100.0	187,135	100.0

Remark: Based on the total of sales and purchases