

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

23-Oct-24

Tokyo Stock Exchange,Inc.

## 1.Program Trading (Oct 15 – Oct 18)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	373,031	350,199	50,376	6,960	322,655	343,239
Value	845,909	822,133	108,849	15,396	737,060	806,737

## 2. Cash Position Related to Index Arbitrage (Oct 18)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	55,340	462	55,802	822,184	3,083	825,267
Change	2,511	0	2,511	-62,449	0	-62,449
Value	175,656	1,754	177,410	1,871,106	11,695	1,882,801
Change	7,168	-28	7,140	-148,219	-187	-148,406

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

## Active Arbitrageurs Top 15 Trading Participant Oct 15 – Oct 18

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	32,450	64.4	643	9.2	33,093	57.7
Societe Generale	10,759	21.4	13	0.2	10,772	18.8
Jefferies	5,927	11.8	4,606	66.2	10,533	18.4
Mitsubishi UFJ Morgan Stanley	1,240	2.5	1,698	24.4	2,938	5.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	50,376	100.0	6,960	100.0	57,336	100.0
Total of ALL Trading Participant	50,376	100.0	6,960	100.0	57,336	100.0

Remark: Based on the total of sales and purchases