

Weekly Program Trading Report(Total of All Trading Participant)

30-Oct-24

Tokyo Stock Exchange,Inc.

1.Program Trading (Oct 21 – Oct 25)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	408,570	407,657	91,983	9,223	316,587	398,434
Value	924,678	924,574	216,550	18,848	708,128	905,726

2. Cash Position Related to Index Arbitrage (Oct 25)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	54,350	462	54,812	566,389	3,083	569,472
Change	-990	0	-990	-255,795	0	-255,795
Value	167,193	1,706	168,899	1,265,064	11,374	1,276,438
Change	-8,463	-48	-8,511	-606,042	-321	-606,363

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 Oct 21 – Oct 25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	79,527	86.5	1,770	19.2	81,297	80.3
Societe Generale	7,032	7.6	1,318	14.3	8,350	8.3
Jefferies	3,283	3.6	4,961	53.8	8,244	8.1
Mitsubishi UFJ Morgan Stanley	2,141	2.3	1,174	12.7	3,315	3.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	91,983	100.0	9,223	100.0	101,206	100.0
Total of ALL Trading Participant	91,983	100.0	9,223	100.0	101,206	100.0

Remark: Based on the total of sales and purchases