

Weekly Program Trading Report(Total of All Trading Participant)

07-Nov-24

Tokyo Stock Exchange,Inc.

1.Program Trading (Oct 28 – Nov 1) (thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	814,587	904,631	23,297	24,408	791,290	880,223
Value	1,747,214	1,973,793	55,471	52,067	1,691,743	1,921,726

2. Cash Position Related to Index Arbitrage (Nov 1) (thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	59,492	5,119	64,611	517,571	7,756	525,327
Change	5,142	4,657	9,799	-48,818	4,673	-44,145
Value	201,866	18,836	220,702	1,166,657	28,540	1,195,197
Change	34,673	17,130	51,803	-98,407	17,166	-81,241

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 28 – Nov 1

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies	17,487	75.1	13,860	56.8	31,347	65.7
Mizuho	2,507	10.8	8,968	36.7	11,475	24.1
Mitsubishi UFJ Morgan Stanley	3,303	14.2	597	2.4	3,900	8.2
Societe Generale	0	0.0	983	4.0	983	2.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	23,297	100.0	24,408	100.0	47,705	100.0
Total of ALL Trading Participant	23,297	100.0	24,408	100.0	47,705	100.0

Remark: Based on the total of sales and purchases