

Weekly Program Trading Report(Total of All Trading Participant)

20-Nov-24

Tokyo Stock Exchange,Inc.

1.Program Trading (Nov 11 – Nov 15)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	378,374	324,323	21,574	34,287	356,800	290,036
Value	877,660	736,057	50,402	73,105	827,258	662,952

2. Cash Position Related to Index Arbitrage (Nov 15)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	51,152	40,847	91,999	571,513	15,331	586,844
Change	-2,526	18,613	16,087	11,286	1,551	12,837
Value	173,528	152,639	326,167	1,378,161	55,073	1,433,234
Change	-13,626	67,713	54,087	35,287	4,733	40,020

- 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 Nov 11 – Nov 15

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Societe Generale	7,869	36.5	18,095	52.8	25,964	46.5
Jefferies	7,187	33.3	5,549	16.2	12,736	22.8
Mitsubishi UFJ Morgan Stanley	307	1.4	9,018	26.3	9,325	16.7
Mizuho	6,211	28.8	1,625	4.7	7,836	14.0
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Total of Top 15 Trading Participant	21,574	100.0	34,287	100.0	55,861	100.0
Total of ALL Trading Participant	21,574	100.0	34,287	100.0	55,861	100.0

Remark: Based on the total of sales and purchases