

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

27-Nov-24

Tokyo Stock Exchange,Inc.

## 1.Program Trading (Nov 18 – Nov 22)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	311,762	289,708	15,386	10,073	296,376	279,635
Value	683,846	647,362	32,746	22,346	651,100	625,016

## 2. Cash Position Related to Index Arbitrage (Nov 22)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	51,816	46,535	98,351	807,634	19,468	827,102
Change	664	5,688	6,352	236,121	4,137	240,258
Value	172,289	172,278	344,567	1,851,532	69,885	1,921,417
Change	-1,239	19,639	18,400	473,371	14,812	488,183

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 Nov 18 – Nov 22

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Societe Generale	5,176	33.6	3,694	36.7	8,870	34.8
Mitsubishi UFJ Morgan Stanley	7,614	49.5	1,109	11.0	8,723	34.3
Jefferies	1,630	10.6	3,267	32.4	4,897	19.2
Mizuho	779	5.1	2,003	19.9	2,782	10.9
Nomura	187	1.2	0	0.0	187	0.7
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Total of Top 15 Trading Participant	15,386	100.0	10,073	100.0	25,459	100.0
Total of ALL Trading Participant	15,386	100.0	10,073	100.0	25,459	100.0

Remark: Based on the total of sales and purchases