

Weekly Program Trading Report(Total of All Trading Participant)

04-Dec-24

Tokyo Stock Exchange,Inc.

1.Program Trading (Nov 25 – Nov 29)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	675,319	640,600	24,613	31,370	650,706	609,230
Value	1,511,571	1,426,617	52,633	70,950	1,458,938	1,355,667

2. Cash Position Related to Index Arbitrage (Nov 29)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	55,417	44,984	100,401	754,152	19,469	773,621
Change	3,601	-1,551	2,050	-53,482	1	-53,481
Value	184,920	166,205	351,125	1,700,702	69,736	1,770,438
Change	12,631	-6,073	6,558	-150,830	-149	-150,979

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 25 – Nov 29

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
U B S	4,946	20.1	15,975	50.9	20,921	37.4
Jefferies	6,846	27.8	3,605	11.5	10,451	18.7
Mitsubishi UFJ Morgan Stanley	9,143	37.1	591	1.9	9,734	17.4
Societe Generale	1,312	5.3	5,282	16.8	6,594	11.8
Mizuho	2,366	9.6	2,378	7.6	4,744	8.5
Nomura	0	0.0	3,539	11.3	3,539	6.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	24,613	100.0	31,370	100.0	55,983	100.0
Total of ALL Trading Participant	24,613	100.0	31,370	100.0	55,983	100.0

Remark: Based on the total of sales and purchases