

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

11-Dec-24

Tokyo Stock Exchange,Inc.

## 1.Program Trading (Dec 2 – Dec 6)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	456,498	512,252	56,397	23,191	400,101	489,061
Value	1,076,643	1,140,356	145,265	52,241	931,378	1,088,115

## 2. Cash Position Related to Index Arbitrage (Dec 6)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	60,330	19,731	80,061	727,573	19,771	747,344
Change	4,913	-25,253	-20,340	-26,579	302	-26,277
Value	204,833	74,586	279,419	1,638,854	71,945	1,710,799
Change	19,913	-91,619	-71,706	-61,848	2,209	-59,639

- 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 Dec 2 – Dec 6

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	19,010	33.7	14,628	63.1	33,638	42.3
Mizuho	30,332	53.8	644	2.8	30,976	38.9
Jefferies	6,796	12.1	7,432	32.0	14,228	17.9
Nomura	0	0.0	487	2.1	487	0.6
Societe Generale	259	0.5	0	0.0	259	0.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	56,397	100.0	23,191	100.0	79,588	100.0
Total of ALL Trading Participant	56,397	100.0	23,191	100.0	79,588	100.0

Remark: Based on the total of sales and purchases