

Weekly Program Trading Report(Total of All Trading Participant)

18-Dec-24

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Dec 9 – Dec 13)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	660,133	630,190	164,639	171,748	495,494	458,442
Value	1,540,791	1,496,999	379,456	452,021	1,161,335	1,044,978

2. Cash Position Related to Index Arbitrage (Dec 13)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	59,031	4,136	63,167	851,138	9,876	861,014
Change	-1,299	-15,595	-16,894	123,565	-9,895	113,670
Value	192,816	15,788	208,604	1,998,798	37,694	2,036,492
Change	-12,017	-58,798	-70,815	359,944	-34,251	325,693

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 Mar contract of 2025

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs Top 15 Trading Participant Dec 9 – Dec 13

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	126,002	76.5	29,498	17.2	155,500	46.2
Mizuho	3,935	2.4	127,148	74.0	131,083	39.0
Societe Generale	26,375	16.0	2,639	1.5	29,014	8.6
Jefferies	6,837	4.2	10,798	6.3	17,635	5.2
Nomura	1,490	0.9	1,665	1.0	3,155	0.9
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-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	164,639	100.0	171,748	100.0	336,387	100.0
Total of ALL Trading Participant	164,639	100.0	171,748	100.0	336,387	100.0

Remark: Based on the total of sales and purchases