Weekly Program Trading Report(Total of All Trading Participant)

25-Dec-24

Tokyo Stock Exchange,Inc.

1.Program Trading（Dec 16 – Dec 20）

(thousand shares,million yen)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	391,391	549,170	22,509	54,019	368,882	495,151
Value	872,988	1,202,294	48,582	125,276	824,406	1,077,018

2. Cash Position Related to Index Arbitrage（Dec 20）

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	64,306	6,205	70,511	895,914	5,739	901,653
Change	5,275	2,069	7,344	44,776	−4,137	40,639
Value	210,707	23,221	233,928	2,064,480	21,480	2,085,960
Change	17,891	7,433	25,324	65,682	−16,214	49,468

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 "Nerest Contract Month"of"Cash position related to index arbitrage"includes the figures up to Mar contract of 2025

Active Arbitrageurs
Top 15 Trading Participant
Dec 16 – Dec 20

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Mitsubishi UFJ Morgan Stanley	299	1.3	44,180	81.8	44,479	58.1
Jefferies	11,502	51.1	7,885	14.6	19,387	25.3
Societe Generale	6,824	30.3	0	0.0	6,824	8.9
Mizuho	3,884	17.3	1,954	3.6	5,838	7.6
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Total of Top 15 Trading Participant	22,509	100.0	54,019	100.0	76,528	100.0
Total of ALL Trading Participant	22,509	100.0	54,019	100.0	76,528	100.0

Remark: Based on the total of sales and purchases