

Weekly Program Trading Report(Total of All Trading Participant)

07-Jan-25

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Dec 23 – Dec 27)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	218,842	434,288	71,966	100,973	146,876	333,315
Value	497,373	996,728	165,133	255,120	332,240	741,608

2. Cash Position Related to Index Arbitrage (Dec 27)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	54,307	6,228	60,535	1,008,131	5,761	1,013,892
Change	-9,999	23	-9,976	112,217	22	112,239
Value	185,306	24,169	209,475	2,396,391	22,356	2,418,747
Change	-25,401	948	-24,453	331,911	876	332,787

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 23 – Dec 27

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	7,151	9.9	78,000	77.2	85,151	49.2
Nomura	57,616	80.1	4,703	4.7	62,319	36.0
Jefferies	5,878	8.2	6,556	6.5	12,434	7.2
Societe Generale	0	0.0	10,136	10.0	10,136	5.9
Mizuho	1,321	1.8	1,578	1.6	2,899	1.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	71,966	100.0	100,973	100.0	172,939	100.0
Total of ALL Trading Participant	71,966	100.0	100,973	100.0	172,939	100.0

Remark: Based on the total of sales and purchases