Weekly Program Trading Report(Total of All Trading Participant)

20-Dec-23

Tokyo Stock Exchange,Inc.

1.Program Trading（Dec 11 - Dec 15)

(thousand shares,million yen)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	482,975	486,192	23,598	28,597	459,377	457,595
Value	1,192,983	1,197,688	73,454	68,136	1,119,529	1,129,552

2. Cash Position Related to Index Arbitrage（Dec 15)

(thousand shares, million yen)

		Sell Positions			Buy Positions		
		Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares		27,782	0	27,782	303,647	0	303,647
	Change	927	0	927	16,519	0	16,519
Value		65,909	0	65,909	797,901	0	797,901
	Change	3,585	0	3,585	23,665	0	23,665

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 2024

Active Arbitrageurs
Top 15 Trading Participant
Dec 11 - Dec 15

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Nomura	6,408	27.2	11,480	40.1	17,888	34.3
Mizuho	5,050	21.4	9,786	34.2	14,836	28.4
Mitsubishi UFJ Morgan Stanley	7,926	33.6	3,502	12.2	11,428	21.9
Jefferies	3,670	15.6	3,671	12.8	7,341	14.1
Societe Generale	544	2.3	158	0.6	702	1.3
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Total of Top 15 Trading Participant	23,598	100.0	28,597	100.0	52,195	100.0
Total of ALL Trading Participant	23,598	100.0	28,597	100.0	52,195	100.0

Remark: Based on the total of sales and purchases