

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

09-Jan-24

Tokyo Stock Exchange,Inc.

## 1.Program Trading (Dec 25 – Dec 29)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	336,708	503,975	64,067	272,176	272,641	231,799
Value	871,639	1,192,906	219,493	639,322	652,146	553,584

## 2. Cash Position Related to Index Arbitrage (Dec 29)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	30,648	0	30,648	560,592	0	560,592
Change	-1,673	0	-1,673	251,263	0	251,263
Value	81,777	0	81,777	1,313,891	0	1,313,891
Change	-7,966	0	-7,966	512,119	0	512,119

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 2024

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

## Active Arbitrageurs Top 15 Trading Participant Dec 25 – Dec 29

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	21,748	33.9	147,913	54.3	169,661	50.5
Mizuho	25,670	40.1	91,983	33.8	117,653	35.0
Nomura	11,114	17.3	32,280	11.9	43,394	12.9
Societe Generale	5,535	8.6	0	0.0	5,535	1.6
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Total of Top 15 Trading Participant	64,067	100.0	272,176	100.0	336,243	100.0
Total of ALL Trading Participant	64,067	100.0	272,176	100.0	336,243	100.0

Remark: Based on the total of sales and purchases