

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

11-Jan-24

Tokyo Stock Exchange,Inc.

## 1.Program Trading (Jan 4 – Jan 5)

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	201,149	186,064	22,824	11,756	178,325	174,308
Value	552,496	475,617	65,627	27,183	486,869	448,434

## 2. Cash Position Related to Index Arbitrage (Jan 5)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	29,292	0	29,292	549,521	0	549,521
Change	-1,356	0	-1,356	-11,071	0	-11,071
Value	74,155	0	74,155	1,281,153	0	1,281,153
Change	-7,622	0	-7,622	-32,738	0	-32,738

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

## Active Arbitrageurs Top 15 Trading Participant Jan 4 – Jan 5

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	13,346	58.5	2,420	20.6	15,766	45.6
Jefferies	4,362	19.1	6,739	57.3	11,101	32.1
Mizuho	1,988	8.7	2,597	22.1	4,585	13.3
Nomura	2,238	9.8	0	0.0	2,238	6.5
Societe Generale	890	3.9	0	0.0	890	2.6
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	22,824	100.0	11,756	100.0	34,580	100.0
Total of ALL Trading Participant	22,824	100.0	11,756	100.0	34,580	100.0

Remark: Based on the total of sales and purchases