

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

24-Jan-24

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

## 1.Program Trading (Jan 15 – Jan 19)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	336,348	398,346	80,197	47,980	256,151	350,366
Value	876,600	1,139,494	194,694	135,538	681,906	1,003,956

## 2. Cash Position Related to Index Arbitrage (Jan 19)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	29,146	0	29,146	585,099	0	585,099
Change	3,551	0	3,551	11,948	0	11,948
Value	75,046	0	75,046	1,381,595	0	1,381,595
Change	1,004	0	1,004	38,823	0	38,823

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 Jan 15 – Jan 19

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	64,205	80.1	13,869	28.9	78,074	60.9
Mizuho	8,187	10.2	26,630	55.5	34,817	27.2
Jefferies	3,271	4.1	3,761	7.8	7,032	5.5
Nomura	2,686	3.3	3,169	6.6	5,855	4.6
Societe Generale	1,848	2.3	551	1.1	2,399	1.9
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Total of Top 15 Trading Participant	80,197	100.0	47,980	100.0	128,177	100.0
Total of ALL Trading Participant	80,197	100.0	47,980	100.0	128,177	100.0

Remark: Based on the total of sales and purchases

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