

Weekly Program Trading Report(Total of All Trading Participant)

07-Feb-24

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jan 29 – Feb 2)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	414,392	305,148	47,523	17,877	366,869	287,271
Value	1,053,510	822,788	148,573	63,484	904,937	759,304

2. Cash Position Related to Index Arbitrage (Feb 2)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	34,154	0	34,154	477,355	0	477,355
Change	5,959	0	5,959	21,839	0	21,839
Value	143,561	0	143,561	1,186,554	0	1,186,554
Change	44,158	0	44,158	106,303	0	106,303

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 29 – Feb 2

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	20,586	43.3	12,900	72.2	33,486	51.2
Mizuho	19,496	41.0	766	4.3	20,262	31.0
Jefferies	3,216	6.8	3,272	18.3	6,488	9.9
Nomura	1,680	3.5	939	5.3	2,619	4.0
Societe Generale	2,545	5.4	0	0.0	2,545	3.9
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Total of Top 15 Trading Participant	47,523	100.0	17,877	100.0	65,400	100.0
Total of ALL Trading Participant	47,523	100.0	17,877	100.0	65,400	100.0

Remark: Based on the total of sales and purchases

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