Weekly Program Trading Report(Total of All Trading Participant)

15-Feb-24

Tokyo Stock Exchange,Inc.

1.Program Trading（Feb 5 – Feb 9）

(thousand shares,million yen)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	351,416	387,164	52,521	76,562	298,895	310,602
Value	1,001,129	1,223,423	148,711	275,283	852,418	948,140

2. Cash Position Related to Index Arbitrage（Feb 9）

(thousand shares, million yen)

		Sell Positions			Buy Positions		
		Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares		10,555	0	10,555	490,209	0	490,209
	Change	−23,599	0	−23,599	12,854	0	12,854
Value		39,862	0	39,862	1,248,860	0	1,248,860
	Change	−103,699	0	−103,699	62,306	0	62,306

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
Feb 5 – Feb 9

(thousand shares,%)

Name	Sales	Percentage	Purchases	Percentage	Total	Percentage
Mitsubishi UFJ Morgan Stanley	36,996	70.4	14,807	19.3	51,803	40.1
Mizuho	3,225	6.1	48,520	63.4	51,745	40.1
Societe Generale	8,884	16.9	541	0.7	9,425	7.3
Nomura	204	0.4	8,255	10.8	8,459	6.6
Jefferies	3,212	6.1	4,439	5.8	7,651	5.9
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Total of Top 15 Trading Participant	52,521	100.0	76,562	100.0	129,083	100.0
Total of ALL Trading Participant	52,521	100.0	76,562	100.0	129,083	100.0

Remark: Based on the total of sales and purchases