

Weekly Program Trading Report(Total of All Trading Participant)

04-Mar-26

Tokyo Stock Exchange,Inc.
(thousand shares,million yen)

1.Program Trading (Feb 24 – Feb 27)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	531,016	768,123	30,756	24,759	500,260	743,364
Value	1,518,463	2,417,475	89,901	79,579	1,428,562	2,337,896

2. Cash Position Related to Index Arbitrage (Feb 27)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	54,103	3,529	57,632	1,270,802	1,764	1,272,566
Change	11,918	4	11,922	95,758	2	95,760
Value	253,241	17,655	270,896	3,859,524	8,828	3,868,352
Change	65,876	607	66,483	398,023	304	398,327

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 2026

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

Active Arbitrageurs Top 15 Trading Participant Feb 24 – Feb 27

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	22,215	72.2	2,453	9.9	24,668	44.4
Mitsubishi UFJ Morgan Stanley	913	3.0	12,816	51.8	13,729	24.7
U B S	1,527	5.0	7,272	29.4	8,799	15.8
Jefferies	2,464	8.0	2,112	8.5	4,576	8.2
Societe Generale	3,637	11.8	106	0.4	3,743	6.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	30,756	100.0	24,759	100.0	55,515	100.0
Total of ALL Trading Participant	30,756	100.0	24,759	100.0	55,515	100.0

Remark: Based on the total of sales and purchases