

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

08-Apr-26

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

## 1. Program Trading (Mar 30 – Apr 3)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	705,585	633,132	78,335	12,114	627,250	621,018
Value	1,953,385	1,735,472	263,034	41,463	1,690,351	1,694,009

## 2. Cash Position Related to Index Arbitrage (Apr 3)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	77,111	0	77,111	1,294,868	1,801	1,296,669
Change	-2,517	0	-2,517	-18,967	37	-18,930
Value	340,791	0	340,791	3,355,584	7,969	3,363,553
Change	-19,231	0	-19,231	-148,968	-37	-149,005

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 Jun contract of 2026

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

## Active Arbitrageurs Top 15 Trading Participant Mar 30 – Apr 3

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	63,617	81.2	2,325	19.2	65,942	72.9
Mizuho	10,304	13.2	2,520	20.8	12,824	14.2
Societe Generale	2,953	3.8	3,231	26.7	6,184	6.8
Jefferies	1,461	1.9	4,038	33.3	5,499	6.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	78,335	100.0	12,114	100.0	90,449	100.0
Total of ALL Trading Participant	78,335	100.0	12,114	100.0	90,449	100.0

Remark: Based on the total of sales and purchases