

Weekly Program Trading Report(Total of All Trading Participant)

09-Sep-26

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

1.Program Trading (Aug 31 – Sep 4)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	578,678	566,453	99,444	8,077	479,234	558,376
Value	1,794,799	1,633,800	365,223	31,815	1,429,576	1,601,985

2. Cash Position Related to Index Arbitrage (Sep 4)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	23,946	1,229	25,175	584,349	1,844	586,193
Change	-5,840	-3,688	-9,528	-69,392	0	-69,392
Value	116,216	6,502	122,718	2,010,520	9,753	2,020,273
Change	-30,065	-20,060	-50,125	-300,738	-208	-300,946

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 Sep contract of 2026

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

Active Arbitrageurs Top 15 Trading Participant Aug 31 – Sep 4

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	76,012	76.4	482	6.0	76,494	71.1
Mizuho	19,045	19.2	3,587	44.4	22,632	21.0
Jefferies Japan	1,991	2.0	2,358	29.2	4,349	4.0
Societe Generale	937	0.9	1,650	20.4	2,587	2.4
Nomura	1,459	1.5	0	0.0	1,459	1.4
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Total of Top 15 Trading Participant	99,444	100.0	8,077	100.0	107,521	100.0
Total of ALL Trading Participant	99,444	100.0	8,077	100.0	107,521	100.0

Remark: Based on the total of sales and purchases