

Weekly Program Trading Report(Total of All Trading Participant)

16-Sep-26

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

1.Program Trading (Sep 7 – Sep 11)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	892,701	779,066	89,780	223,659	802,921	555,407
Value	2,916,487	2,395,793	383,205	746,460	2,533,282	1,649,333

2. Cash Position Related to Index Arbitrage (Sep 11)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	59,922	0	59,922	689,281	1,844	691,125
Change	35,976	-1,229	34,747	104,932	0	104,932
Value	174,039	0	174,039	2,244,764	9,602	2,254,366
Change	57,823	-6,502	51,321	234,244	-151	234,093

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 Dec contract of 2026

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

Active Arbitrageurs Top 15 Trading Participant Sep 7 – Sep 11

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	26,022	29.0	108,036	48.3	134,058	42.8
Mitsubishi UFJ Morgan Stanley	32,860	36.6	91,685	41.0	124,545	39.7
Nomura	24,620	27.4	16,644	7.4	41,264	13.2
Jefferies Japan	4,217	4.7	3,849	1.7	8,066	2.6
Societe Generale	2,061	2.3	3,445	1.5	5,506	1.8
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Total of Top 15 Trading Participant	89,780	100.0	223,659	100.0	313,439	100.0
Total of ALL Trading Participant	89,780	100.0	223,659	100.0	313,439	100.0

Remark: Based on the total of sales and purchases