

Weekly Program Trading Report(Total of All Trading Participant)

30-Sep-26

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

1.Program Trading (Sep 24 – Sep 25)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	132,241	365,089	9,404	54,026	122,837	311,063
Value	405,453	1,078,244	33,439	172,858	372,014	905,386

2. Cash Position Related to Index Arbitrage (Sep 25)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	8,334	0	8,334	1,039,048	1,844	1,040,892
Change	-668	0	-668	140,185	0	140,185
Value	40,115	0	40,115	3,365,059	9,955	3,375,014
Change	-2,469	0	-2,469	414,290	202	414,492

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 24 – Sep 25

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	607	6.5	50,118	92.8	50,725	80.0
Societe Generale	6,542	69.6	2,019	3.7	8,561	13.5
Jefferies Japan	1,523	16.2	1,523	2.8	3,046	4.8
Mizuho	732	7.8	366	0.7	1,098	1.7
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Total of Top 15 Trading Participant	9,404	100.0	54,026	100.0	63,430	100.0
Total of ALL Trading Participant	9,404	100.0	54,026	100.0	63,430	100.0

Remark: Based on the total of sales and purchases