

Weekly Program Trading Report(Total of All Trading Participant)

07-Oct-26

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

1.Program Trading (Sep 28 – Oct 2)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	1,200,318	1,028,001	184,484	91,291	1,015,834	936,710
Value	3,145,927	2,920,356	480,111	324,742	2,665,816	2,595,614

2. Cash Position Related to Index Arbitrage (Oct 2)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	7,171	0	7,171	768,157	2,062	770,219
Change	-1,163	0	-1,163	-270,891	218	-270,673
Value	35,712	0	35,712	2,453,811	10,246	2,464,057
Change	-4,403	0	-4,403	-911,248	291	-910,957

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 28 – Oct 2

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	101,355	54.9	55,653	61.0	157,008	56.9
Mizuho	67,350	36.5	1,180	1.3	68,530	24.8
Nomura	13,074	7.1	30,465	33.4	43,539	15.8
Jefferies Japan	2,705	1.5	1,951	2.1	4,656	1.7
Societe Generale	0	0.0	2,042	2.2	2,042	0.7
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Total of Top 15 Trading Participant	184,484	100.0	91,291	100.0	275,775	100.0
Total of ALL Trading Participant	184,484	100.0	91,291	100.0	275,775	100.0

Remark: Based on the total of sales and purchases

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