

Weekly Program Trading Report(Total of All Trading Participant)

15-Oct-26

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

1.Program Trading (Oct 5 – Oct 9)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	658,724	590,903	71,550	92,281	587,174	498,622
Value	1,939,853	1,773,680	281,417	388,244	1,658,436	1,385,436

2. Cash Position Related to Index Arbitrage (Oct 9)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	7,903	0	7,903	831,597	2,062	833,659
Change	732	0	732	63,440	0	63,440
Value	39,372	0	39,372	2,699,064	10,355	2,709,419
Change	3,660	0	3,660	245,253	109	245,362

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 Oct 5 – Oct 9

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	55,569	77.7	34,403	37.3	89,972	54.9
Mizuho	814	1.1	47,012	50.9	47,826	29.2
Nomura	13,271	18.5	6,786	7.4	20,057	12.2
Societe Generale	1,488	2.1	1,597	1.7	3,085	1.9
Jefferies Japan	408	0.6	2,483	2.7	2,891	1.8
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Total of Top 15 Trading Participant	71,550	100.0	92,281	100.0	163,831	100.0
Total of ALL Trading Participant	71,550	100.0	92,281	100.0	163,831	100.0

Remark: Based on the total of sales and purchases