Weekly Program Trading Report(Total of All Trading Participant)

21-Oct-26

Tokyo Stock Exchange,Inc.

1.Program Trading（Oct 13 - Oct 16）

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	462,526	640,783	24,316	58,773	438,210	582,010
Value	1,193,933	1,774,586	90,032	191,408	1,103,901	1,583,178

2. Cash Position Related to Index Arbitrage（Oct 16）

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	12,186	0	12,186	891,189	2,062	893,251
Change	4,283	0	4,283	59,592	0	59,592
Value	57,574	0	57,574	2,737,634	9,799	2,747,433
Change	18,202	0	18,202	38,570	-556	38,014

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 "Nerest Contract Month"of"Cash position related to index arbitrage"includes the figures up to Dec contract of 2026

Active Arbitrageurs

Top 15 Trading Participant
Oct 13 - Oct 16

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Nomura	0	0.0	21,031	35.8	21,031	25.3
U B S	4,058	16.7	16,645	28.3	20,703	24.9
Jefferies Japan	8,732	35.9	8,325	14.2	17,057	20.5
Mizuho	5,298	21.8	9,449	16.1	14,747	17.7
Mitsubishi UFJ Morgan Stanley	4,611	19.0	1,884	3.2	6,495	7.8
Societe Generale	1,617	6.6	1,439	2.4	3,056	3.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	24,316	100.0	58,773	100.0	83,089	100.0
Total of ALL Trading Participant	24,316	100.0	58,773	100.0	83,089	100.0

Remark: Based on the total of sales and purchases

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