Weekly Program Trading Report(Total of All Trading Participant)

28-Oct-26

Tokyo Stock Exchange,Inc.

1.Program Trading （Oct 19 - Oct 23）

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	482,073	557,292	34,726	84,427	447,347	472,865
Value	1,246,425	1,557,490	121,651	261,188	1,124,774	1,296,302

2. Cash Position Related to Index Arbitrage （Oct 23）

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	8,483	0	8,483	820,692	2,062	822,754
Change	-3,703	0	-3,703	-70,497	0	-70,497
Value	33,105	0	33,105	2,317,110	9,404	2,326,514
Change	-24,469	0	-24,469	-420,524	-395	-420,919

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

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

Active Arbitrageurs

Top 15 Trading Participant

Oct 19 - Oct 23

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
U B S	2,039	5.9	37,217	44.1	39,256	32.9
Mizuho	9,612	27.7	19,721	23.4	29,333	24.6
Jefferies Japan	8,322	24.0	8,321	9.9	16,643	14.0
Mitsubishi UFJ Morgan Stanley	5,758	16.6	9,719	11.5	15,477	13.0
Nomura	1,736	5.0	9,449	11.2	11,185	9.4
Societe Generale	7,259	20.9	0	0.0	7,259	6.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	34,726	100.0	84,427	100.0	119,153	100.0
Total of ALL Trading Participant	34,726	100.0	84,427	100.0	119,153	100.0

Remark: Based on the total of sales and purchases

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