

Weekly Program Trading Report(Total of All Trading Participant)

29-Jul-26

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

1.Program Trading (Jul 21 – Jul 24)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	251,156	327,786	30,228	20,893	220,928	306,893
Value	846,759	983,634	117,078	69,760	729,681	913,874

2. Cash Position Related to Index Arbitrage (Jul 24)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	32,024	4,909	36,933	628,557	1,841	630,398
Change	5,408	0	5,408	-36,020	0	-36,020
Value	155,335	25,844	181,179	2,230,914	9,692	2,240,606
Change	37,501	188	37,689	-166,055	71	-165,984

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 Sep contract of 2026

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

Active Arbitrageurs Top 15 Trading Participant Jul 21 – Jul 24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	12,579	41.6	14,581	69.8	27,160	53.1
Jefferies Japan	7,558	25.0	3,802	18.2	11,360	22.2
Mizuho	9,054	30.0	1,464	7.0	10,518	20.6
Societe Generale	1,037	3.4	1,046	5.0	2,083	4.1
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Total of Top 15 Trading Participant	30,228	100.0	20,893	100.0	51,121	100.0
Total of ALL Trading Participant	30,228	100.0	20,893	100.0	51,121	100.0

Remark: Based on the total of sales and purchases

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