

Weekly Program Trading Report(Total of All Trading Participant)

05-Aug-26

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

1.Program Trading (Jul 27 – Jul 31)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	414,295	798,326	26,071	86,652	388,224	711,674
Value	1,246,641	2,419,164	97,618	302,834	1,149,023	2,116,330

2. Cash Position Related to Index Arbitrage (Jul 31)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	44,325	4,917	49,242	748,165	1,844	750,009
Change	12,301	8	12,309	119,608	3	119,611
Value	216,293	25,745	242,038	2,601,881	9,654	2,611,535
Change	60,958	-99	60,859	370,967	-38	370,929

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 27 – Jul 31

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	8,167	31.3	35,043	40.4	43,210	38.3
U B S	0	0.0	27,069	31.2	27,069	24.0
Jefferies Japan	9,430	36.2	10,168	11.7	19,598	17.4
Mizuho	5,758	22.1	4,318	5.0	10,076	8.9
Nomura	731	2.8	8,891	10.3	9,622	8.5
Societe Generale	1,985	7.6	1,163	1.3	3,148	2.8
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Total of Top 15 Trading Participant	26,071	100.0	86,652	100.0	112,723	100.0
Total of ALL Trading Participant	26,071	100.0	86,652	100.0	112,723	100.0

Remark: Based on the total of sales and purchases