

Weekly Program Trading Report(Total of All Trading Participant)

13-Aug-26

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

1.Program Trading (Aug 3 – Aug 7)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	532,900	547,729	52,692	30,825	480,208	516,904
Value	1,678,826	1,652,511	161,586	121,493	1,517,240	1,531,018

2. Cash Position Related to Index Arbitrage (Aug 7)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	34,263	4,917	39,180	625,141	1,844	626,985
Change	-10,062	0	-10,062	-123,024	0	-123,024
Value	166,354	26,243	192,597	2,226,886	9,841	2,236,727
Change	-49,939	498	-49,441	-374,995	187	-374,808

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 Aug 3 – Aug 7

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
U B S	25,728	48.8	0	0.0	25,728	30.8
Mizuho	13,243	25.1	3,294	10.7	16,537	19.8
Mitsubishi UFJ Morgan Stanley	8,355	15.9	7,366	23.9	15,721	18.8
Societe Generale	1,284	2.4	9,013	29.2	10,297	12.3
Nomura	0	0.0	7,804	25.3	7,804	9.3
Jefferies Japan	4,082	7.7	3,348	10.9	7,430	8.9
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Total of Top 15 Trading Participant	52,692	100.0	30,825	100.0	83,517	100.0
Total of ALL Trading Participant	52,692	100.0	30,825	100.0	83,517	100.0

Remark: Based on the total of sales and purchases