

Weekly Program Trading Report(Total of All Trading Participant)

19-Aug-26

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

1.Program Trading (Aug 10 – Aug 14)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	255,064	437,573	41,954	65,990	213,110	371,583
Value	905,320	1,394,693	200,374	284,369	704,946	1,110,324

2. Cash Position Related to Index Arbitrage (Aug 14)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	35,963	4,917	40,880	664,400	1,844	666,244
Change	1,700	0	1,700	39,259	0	39,259
Value	181,727	27,486	209,213	2,425,599	10,307	2,435,906
Change	15,373	1,243	16,616	198,713	466	199,179

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

Active Arbitrageurs Top 15 Trading Participant Aug 10 – Aug 14

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	26,915	64.2	27,351	41.4	54,266	50.3
Mizuho	9,894	23.6	34,235	51.9	44,129	40.9
Jefferies Japan	3,220	7.7	3,220	4.9	6,440	6.0
Societe Generale	1,030	2.5	1,184	1.8	2,214	2.1
Nomura	895	2.1	0	0.0	895	0.8
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Total of Top 15 Trading Participant	41,954	100.0	65,990	100.0	107,944	100.0
Total of ALL Trading Participant	41,954	100.0	65,990	100.0	107,944	100.0

Remark: Based on the total of sales and purchases

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