

Weekly Program Trading Report(Total of All Trading Participant)

26-Aug-26

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

1.Program Trading (Aug 17 – Aug 21)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	337,430	348,480	40,250	26,545	297,180	321,935
Value	1,101,895	1,128,264	149,397	138,054	952,498	990,210

2. Cash Position Related to Index Arbitrage (Aug 21)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	39,859	4,917	44,776	611,702	1,844	613,546
Change	3,896	0	3,896	-52,698	0	-52,698
Value	196,087	26,407	222,494	2,198,102	9,902	2,208,004
Change	14,360	-1,079	13,281	-227,497	-405	-227,902

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 17 – Aug 21

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	19,024	47.3	19,462	73.3	38,486	57.6
Mizuho	17,347	43.1	5,930	22.3	23,277	34.8
Societe Generale	1,434	3.6	1,153	4.3	2,587	3.9
Nomura	2,445	6.1	0	0.0	2,445	3.7
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	40,250	100.0	26,545	100.0	66,795	100.0
Total of ALL Trading Participant	40,250	100.0	26,545	100.0	66,795	100.0

Remark: Based on the total of sales and purchases