

Weekly Program Trading Report(Total of All Trading Participant)

02-Sep-26

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

1.Program Trading (Aug 24 – Aug 28)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	420,317	444,294	18,235	40,335	402,082	403,959
Value	1,267,523	1,241,534	85,966	129,751	1,181,557	1,111,783

2. Cash Position Related to Index Arbitrage (Aug 28)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	29,786	4,917	34,703	653,741	1,844	655,585
Change	-10,073	0	-10,073	42,039	0	42,039
Value	146,281	26,562	172,843	2,311,258	9,961	2,321,219
Change	-49,806	155	-49,651	113,156	59	113,215

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 24 – Aug 28

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	12,931	70.9	19,594	48.6	32,525	55.5
U B S	0	0.0	11,388	28.2	11,388	19.4
Jefferies Japan	3,040	16.7	3,040	7.5	6,080	10.4
Societe Generale	412	2.3	4,117	10.2	4,529	7.7
Mizuho	1,852	10.2	2,196	5.4	4,048	6.9
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Total of Top 15 Trading Participant	18,235	100.0	40,335	100.0	58,570	100.0
Total of ALL Trading Participant	18,235	100.0	40,335	100.0	58,570	100.0

Remark: Based on the total of sales and purchases