

Weekly Program Trading Report(Total of All Trading Participant)

11-May-26

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

1. Program Trading (Apr 27 – May 1)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	527,494	322,219	49,893	7,762	477,601	314,457
Value	1,533,619	881,144	156,749	29,744	1,376,870	851,400

2. Cash Position Related to Index Arbitrage (May 1)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	46,479	0	46,479	811,867	1,801	813,668
Change	2,729	0	2,729	-133,398	0	-133,398
Value	229,998	0	229,998	2,163,765	8,927	2,172,692
Change	12,813	0	12,813	-353,977	-30	-354,007

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 Jun contract of 2026

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs Top 15 Trading Participant Apr 27 – May 1

(thousand shares, %)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	18,854	37.8	716	9.2	19,570	33.9
Societe Generale	15,520	31.1	484	6.2	16,004	27.8
Mitsubishi UFJ Morgan Stanley	8,855	17.7	3,610	46.5	12,465	21.6
Jefferies	2,952	5.9	2,952	38.0	5,904	10.2
U B S	3,712	7.4	0	0.0	3,712	6.4
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	49,893	100.0	7,762	100.0	57,655	100.0
Total of ALL Trading Participant	49,893	100.0	7,762	100.0	57,655	100.0

Remark: Based on the total of sales and purchases