

Weekly Program Trading Report(Total of All Trading Participant)

13-May-26

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

1. Program Trading (May 7 – May 8)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	430,572	382,992	26,179	54,890	404,393	328,102
Value	1,242,201	1,118,191	87,115	227,031	1,155,086	891,160

2. Cash Position Related to Index Arbitrage (May 8)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	30,563	0	30,563	812,389	1,801	814,190
Change	-15,916	0	-15,916	522	0	522
Value	159,773	0	159,773	2,296,095	9,407	2,305,502
Change	-70,225	0	-70,225	132,330	480	132,810

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

Active Arbitrageurs Top 15 Trading Participant May 7 – May 8

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	9,086	34.7	27,024	49.2	36,110	44.5
Mizuho	16,358	62.5	18,526	33.8	34,884	43.0
U B S	0	0.0	6,404	11.7	6,404	7.9
Jefferies Japan	735	2.8	2,936	5.3	3,671	4.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	26,179	100.0	54,890	100.0	81,069	100.0
Total of ALL Trading Participant	26,179	100.0	54,890	100.0	81,069	100.0

Remark: Based on the total of sales and purchases