

Weekly Program Trading Report(Total of All Trading Participant)

03-Jun-26

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

1. Program Trading (May 25 – May 29)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	1,084,074	734,429	99,119	52,050	984,955	682,379
Value	2,917,556	2,253,481	293,085	213,130	2,624,471	2,040,351

2. Cash Position Related to Index Arbitrage (May 29)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	0	0	0	666,430	0	666,430
Change	0	0	0	-54,811	0	-54,811
Value	0	0	0	2,264,365	0	2,264,365
Change	0	0	0	124,549	0	124,549

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 25 – May 29

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	36,571	36.9	42,592	81.8	79,163	52.4
Mizuho	45,142	45.5	2,282	4.4	47,424	31.4
Jefferies Japan	6,288	6.3	5,553	10.7	11,841	7.8
U B S	7,433	7.5	0	0.0	7,433	4.9
Societe Generale	3,685	3.7	1,623	3.1	5,308	3.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	99,119	100.0	52,050	100.0	151,169	100.0
Total of ALL Trading Participant	99,119	100.0	52,050	100.0	151,169	100.0

Remark: Based on the total of sales and purchases