

# Weekly Program Trading Report(Total of All Trading Participant)

10-Jun-26

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

## 1. Program Trading (Jun 1 - Jun 5)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	558,319	391,853	69,806	33,520	488,513	358,333
Value	1,673,954	1,258,474	200,353	149,872	1,473,601	1,108,602

## 2. Cash Position Related to Index Arbitrage (Jun 5)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	0	0	0	706,082	0	706,082
Change	0	0	0	39,652	0	39,652
Value	0	0	0	2,443,408	0	2,443,408
Change	0	0	0	179,043	0	179,043

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 Jun 1 - Jun 5

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	25,540	36.6	18,750	55.9	44,290	42.9
Mizuho	31,891	45.7	3,287	9.8	35,178	34.0
Societe Generale	8,312	11.9	119	0.4	8,431	8.2
Jefferies Japan	4,063	5.8	4,063	12.1	8,126	7.9
U B S	0	0.0	7,301	21.8	7,301	7.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
<b>Total of Top 15 Trading Participant</b>	<b>69,806</b>	<b>100.0</b>	<b>33,520</b>	<b>100.0</b>	<b>103,326</b>	<b>100.0</b>
<b>Total of ALL Trading Participant</b>	<b>69,806</b>	<b>100.0</b>	<b>33,520</b>	<b>100.0</b>	<b>103,326</b>	<b>100.0</b>

Remark: Based on the total of sales and purchases