

Weekly Program Trading Report(Total of All Trading Participant)

17-Jun-26

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

1. Program Trading (Jun 8 – Jun 12)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	614,794	709,819	133,798	130,136	480,996	579,683
Value	1,909,770	2,245,263	460,958	432,250	1,448,812	1,813,013

2. Cash Position Related to Index Arbitrage (Jun 12)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	4,070	0	4,070	654,054	0	654,054
Change	4,070	0	4,070	-52,028	0	-52,028
Value	22,445	0	22,445	2,228,469	0	2,228,469
Change	22,445	0	22,445	-214,939	0	-214,939

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 Jun 8 – Jun 12

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	80,644	60.3	69,259	53.2	149,903	56.8
Mizuho	41,448	31.0	29,942	23.0	71,390	27.0
Societe Generale	5,797	4.3	10,060	7.7	15,857	6.0
U B S	0	0.0	14,230	10.9	14,230	5.4
Jefferies Japan	5,909	4.4	6,645	5.1	12,554	4.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	133,798	100.0	130,136	100.0	263,934	100.0
Total of ALL Trading Participant	133,798	100.0	130,136	100.0	263,934	100.0

Remark: Based on the total of sales and purchases