

Weekly Program Trading Report(Total of All Trading Participant)

24-Jun-26

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

1. Program Trading (Jun 15 - Jun 19)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	609,690	630,466	21,481	14,118	588,209	616,348
Value	1,826,354	1,933,434	100,818	46,563	1,725,536	1,886,871

2. Cash Position Related to Index Arbitrage (Jun 19)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	5,738	0	5,738	623,199	0	623,199
Change	1,668	0	1,668	-30,855	0	-30,855
Value	34,150	0	34,150	2,248,749	0	2,248,749
Change	11,705	0	11,705	20,280	0	20,280

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

Active Arbitrageurs Top 15 Trading Participant Jun 15 - Jun 19

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies Japan	6,363	29.6	6,304	44.7	12,667	35.6
Nomura	8,679	40.4	0	0.0	8,679	24.4
Mitsubishi UFJ Morgan Stanley	2,901	13.5	5,354	37.9	8,255	23.2
Mizuho	3,538	16.5	2,460	17.4	5,998	16.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	21,481	100.0	14,118	100.0	35,599	100.0
Total of ALL Trading Participant	21,481	100.0	14,118	100.0	35,599	100.0

Remark: Based on the total of sales and purchases