

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

01-Jul-26

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

## 1. Program Trading (Jun 22 - Jun 26)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	353,605	410,799	28,781	27,864	324,824	382,935
Value	1,138,391	1,382,524	113,120	96,366	1,025,271	1,286,158

## 2. Cash Position Related to Index Arbitrage (Jun 26)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	1,124	0	1,124	675,623	0	675,623
Change	-4,614	0	-4,614	52,424	0	52,424
Value	6,301	0	6,301	2,446,586	0	2,446,586
Change	-27,849	0	-27,849	197,837	0	197,837

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 22 - Jun 26

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	2,158	7.5	18,594	66.7	20,752	36.6
Societe Generale	14,490	50.3	1,885	6.8	16,375	28.9
Jefferies Japan	6,262	21.8	5,529	19.8	11,791	20.8
Mizuho	5,012	17.4	1,856	6.7	6,868	12.1
U B S	859	3.0	0	0.0	859	1.5
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	28,781	100.0	27,864	100.0	56,645	100.0
Total of ALL Trading Participant	28,781	100.0	27,864	100.0	56,645	100.0

Remark: Based on the total of sales and purchases