

Weekly Program Trading Report(Total of All Trading Participant)

08-Jul-26

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

1. Program Trading (Jun 29 – Jul 3)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	462,397	528,800	26,539	21,421	435,858	507,379
Value	1,389,937	1,550,418	100,049	83,732	1,289,888	1,466,686

2. Cash Position Related to Index Arbitrage (Jul 3)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	8,419	4,909	13,328	666,691	1,841	668,532
Change	7,295	4,909	12,204	-8,932	1,841	-7,091
Value	47,849	27,898	75,747	2,454,756	10,462	2,465,218
Change	41,548	27,898	69,446	8,170	10,462	18,632

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 29 – Jul 3

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	18,297	68.9	5,240	24.5	23,537	49.1
Mizuho	2,961	11.2	8,118	37.9	11,079	23.1
Jefferies Japan	5,281	19.9	5,280	24.6	10,561	22.0
Societe Generale	0	0.0	2,783	13.0	2,783	5.8
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	26,539	100.0	21,421	100.0	47,960	100.0
Total of ALL Trading Participant	26,539	100.0	21,421	100.0	47,960	100.0

Remark: Based on the total of sales and purchases