

Weekly Program Trading Report(Total of All Trading Participant)

15-Jul-26

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jul 6 – Jul 10)

	Program Trading		Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	627,673	573,227	68,142	99,935	559,531	473,292
Value	1,889,594	1,958,685	260,947	442,693	1,628,647	1,515,992

2. Cash Position Related to Index Arbitrage (Jul 10)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	6,951	4,909	11,860	657,194	1,841	659,035
Change	-1,468	0	-1,468	-9,497	0	-9,497
Value	31,473	27,423	58,896	2,510,067	10,284	2,520,351
Change	-16,376	-475	-16,851	55,311	-178	55,133

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 Jul 6 – Jul 10

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	21,489	31.5	56,905	56.9	78,394	46.6
Mitsubishi UFJ Morgan Stanley	41,947	61.6	30,165	30.2	72,112	42.9
Jefferies Japan	4,119	6.0	6,395	6.4	10,514	6.3
Societe Generale	587	0.9	6,470	6.5	7,057	4.2
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Total of Top 15 Trading Participant	68,142	100.0	99,935	100.0	168,077	100.0
Total of ALL Trading Participant	68,142	100.0	99,935	100.0	168,077	100.0

Remark: Based on the total of sales and purchases