

Weekly Program Trading Report(Total of All Trading Participant)

16-Jul-25

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Jul 7 – Jul 11)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	695,754	627,794	95,615	99,357	600,139	528,437
Value	1,594,826	1,460,251	215,467	264,612	1,379,359	1,195,639

2. Cash Position Related to Index Arbitrage (Jul 11)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	20,451	0	20,451	578,018	0	578,018
Change	-14,063	0	-14,063	-74,464	0	-74,464
Value	56,819	0	56,819	1,249,384	0	1,249,384
Change	-63,344	0	-63,344	-141,070	0	-141,070

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 2025

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs Top 15 Trading Participant Jul 7 – Jul 11

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	3,908	4.1	64,143	64.6	68,051	34.9
Mitsubishi UFJ Morgan Stanley	38,029	39.8	10,762	10.8	48,791	25.0
U B S	41,006	42.9	0	0.0	41,006	21.0
Societe Generale	8,276	8.7	20,414	20.5	28,690	14.7
Jefferies	4,396	4.6	4,038	4.1	8,434	4.3
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	95,615	100.0	99,357	100.0	194,972	100.0
Total of ALL Trading Participant	95,615	100.0	99,357	100.0	194,972	100.0

Remark: Based on the total of sales and purchases

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