

Weekly Program Trading Report(Total of All Trading Participant)

14-Aug-25

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Aug 4 – Aug 8)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	284,107	525,458	55,320	79,104	228,787	446,354
Value	753,448	1,277,010	174,715	229,203	578,733	1,047,807

2. Cash Position Related to Index Arbitrage (Aug 8)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	35,605	0	35,605	775,952	0	775,952
Change	9,093	0	9,093	146,855	0	146,855
Value	118,549	0	118,549	1,765,828	0	1,765,828
Change	37,050	0	37,050	350,895	0	350,895

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 Aug 4 – Aug 8

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	43,403	78.5	64,767	81.9	108,170	80.5
Jefferies	6,050	10.9	6,722	8.5	12,772	9.5
Mitsubishi UFJ Morgan Stanley	4,750	8.6	7,615	9.6	12,365	9.2
Societe Generale	1,117	2.0	0	0.0	1,117	0.8
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Total of Top 15 Trading Participant	55,320	100.0	79,104	100.0	134,424	100.0
Total of ALL Trading Participant	55,320	100.0	79,104	100.0	134,424	100.0

Remark: Based on the total of sales and purchases