

Weekly Program Trading Report(Total of All Trading Participant)

29-Oct-25

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Oct 20 – Oct 24)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	475,947	637,537	36,545	63,806	439,402	573,731
Value	1,098,604	1,414,101	94,772	174,530	1,003,832	1,239,571

2. Cash Position Related to Index Arbitrage (Oct 24)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	555	0	555	1,031,856	1,647	1,033,503
Change	-11,528	0	-11,528	85,127	0	85,127
Value	1,260	0	1,260	2,447,602	7,395	2,454,997
Change	-49,917	0	-49,917	293,024	258	293,282

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 Dec contract of 2025

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

Active Arbitrageurs Top 15 Trading Participant Oct 20 – Oct 24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	28,253	77.3	30,917	48.5	59,170	59.0
Mitsubishi UFJ Morgan Stanley	1,042	2.9	28,743	45.0	29,785	29.7
Jefferies	6,615	18.1	4,146	6.5	10,761	10.7
Societe Generale	635	1.7	0	0.0	635	0.6
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Total of Top 15 Trading Participant	36,545	100.0	63,806	100.0	100,351	100.0
Total of ALL Trading Participant	36,545	100.0	63,806	100.0	100,351	100.0

Remark: Based on the total of sales and purchases