

Weekly Program Trading Report(Total of All Trading Participant)

06-Nov-25

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Oct 27 – Oct 31)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	712,237	623,874	8,481	16,163	703,756	607,711
Value	1,665,275	1,509,689	30,314	48,112	1,634,961	1,461,577

2. Cash Position Related to Index Arbitrage (Oct 31)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	720	0	720	879,403	1,647	881,050
Change	165	0	165	-152,453	0	-152,453
Value	2,072	0	2,072	2,140,515	7,862	2,148,377
Change	812	0	812	-307,087	467	-306,620

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 27 – Oct 31

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mitsubishi UFJ Morgan Stanley	108	1.3	9,667	59.8	9,775	39.7
Jefferies	2,469	29.1	4,553	28.2	7,022	28.5
Mizuho	4,238	50.0	1,943	12.0	6,181	25.1
Societe Generale	1,666	19.6	0	0.0	1,666	6.8
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Total of Top 15 Trading Participant	8,481	100.0	16,163	100.0	24,644	100.0
Total of ALL Trading Participant	8,481	100.0	16,163	100.0	24,644	100.0

Remark: Based on the total of sales and purchases

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