

Weekly Program Trading Report(Total of All Trading Participant)

12-Nov-25

Tokyo Stock Exchange,Inc.

(thousand shares,million yen)

1.Program Trading (Nov 4 – Nov 7)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	507,127	381,261	82,508	21,903	424,619	359,358
Value	1,241,973	1,167,503	272,378	90,153	969,595	1,077,350

2. Cash Position Related to Index Arbitrage (Nov 7)

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	15,980	0	15,980	768,451	1,632	770,083
Change	15,260	0	15,260	-110,952	-15	-110,967
Value	71,258	0	71,258	1,858,940	7,541	1,866,481
Change	69,186	0	69,186	-281,575	-321	-281,896

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 Nov 4 – Nov 7

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	35,311	42.8	5,560	25.4	40,871	39.1
Mitsubishi UFJ Morgan Stanley	15,599	18.9	9,459	43.2	25,058	24.0
U B S	23,933	29.0	0	0.0	23,933	22.9
Jefferies	7,113	8.6	5,372	24.5	12,485	12.0
Societe Generale	552	0.7	1,512	6.9	2,064	2.0
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of Top 15 Trading Participant	82,508	100.0	21,903	100.0	104,411	100.0
Total of ALL Trading Participant	82,508	100.0	21,903	100.0	104,411	100.0

Remark: Based on the total of sales and purchases

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