Weekly Program Trading Report(Total of All Trading Participant)

05-Nov-26

Tokyo Stock Exchange,Inc.

1.Program Trading（Oct 26 - Oct 30）

(thousand shares,million yen)

	Program Trading					
			Transactions related to Index arbitrage		Others	
	sales	purchases	sales	purchases	sales	purchases
Number of Shares	712,056	753,309	26,791	17,807	685,265	735,502
Value	1,737,445	2,090,809	90,023	51,828	1,647,422	2,038,981

2. Cash Position Related to Index Arbitrage（Oct 30）

(thousand shares, million yen)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	19,315	0	19,315	819,425	2,062	821,487
Change	10,832	0	10,832	-1,267	0	-1,267
Value	82,046	0	82,046	2,267,554	9,494	2,277,048
Change	48,941	0	48,941	-49,556	90	-49,466

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 "Nerest Contract Month"of"Cash position related to index arbitrage"includes the figures up to Dec contract of 2026

Active Arbitrageurs
Top 15 Trading Participant
Oct 26 - Oct 30

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Jefferies Japan	14,635	54.6	12,969	72.8	27,604	61.9
Mizuho	4,070	15.2	2,457	13.8	6,527	14.6
Nomura	4,445	16.6	0	0.0	4,445	10.0
Mitsubishi UFJ Morgan Stanley	3,146	11.7	1,216	6.8	4,362	9.8
Societe Generale	495	1.8	1,165	6.5	1,660	3.7
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Total of Top 15 Trading Participant	26,791	100.0	17,807	100.0	44,598	100.0
Total of ALL Trading Participant	26,791	100.0	17,807	100.0	44,598	100.0

Remark: Based on the total of sales and purchases

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