

# Japannext PTS Monthly Statistics

## May 2012

Registration as a Financial Instrument Business Operator under the Financial Instruments and Exchange Act (FIEA) (including authorization to operate a Proprietary Trading System (PTS)),  
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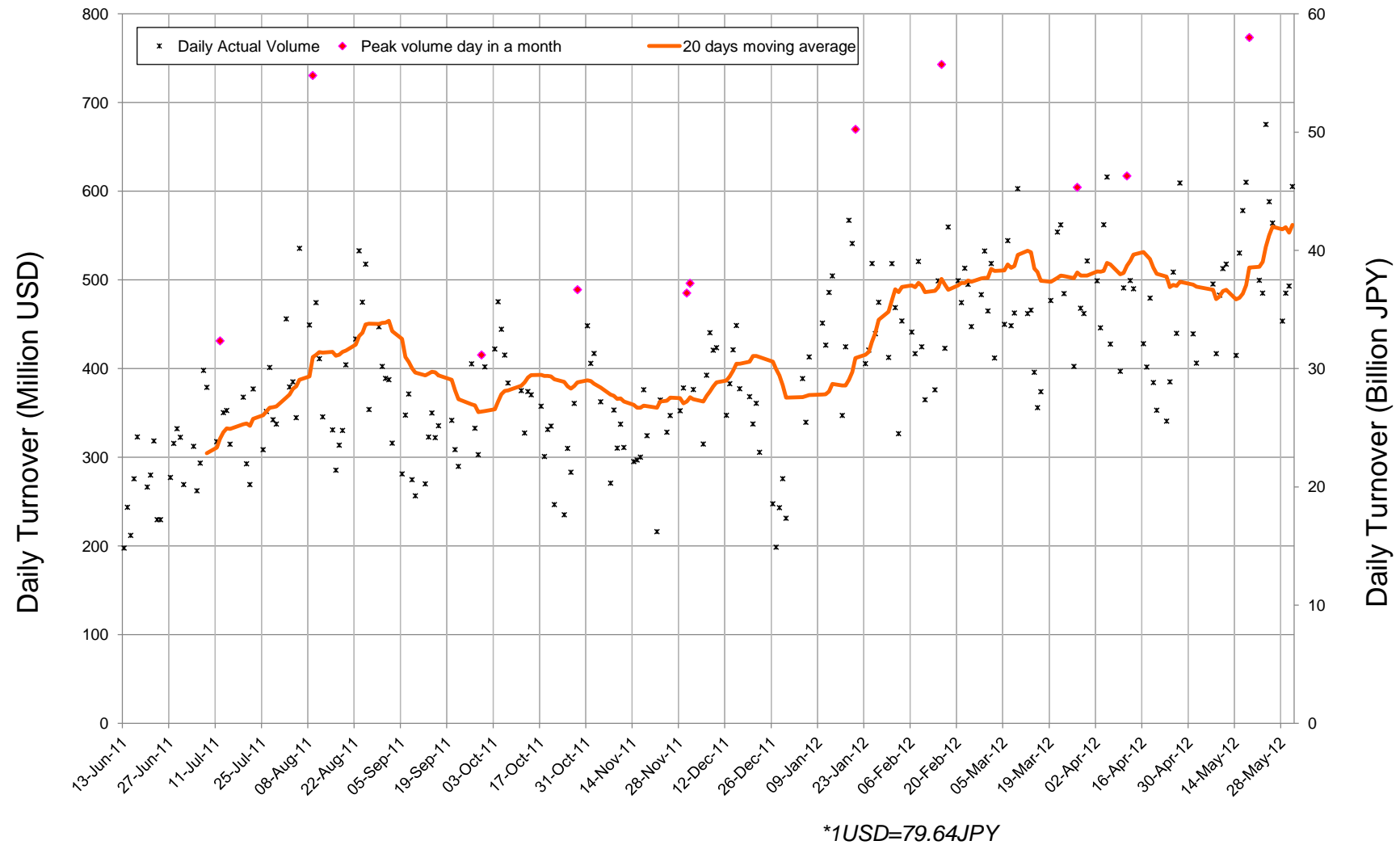
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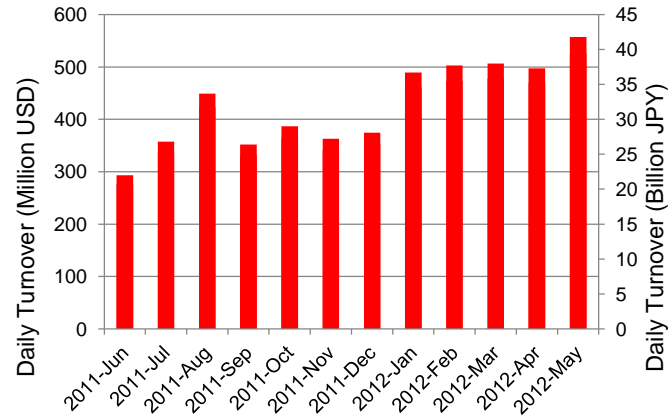
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# Daily Turnover of Daytime Session

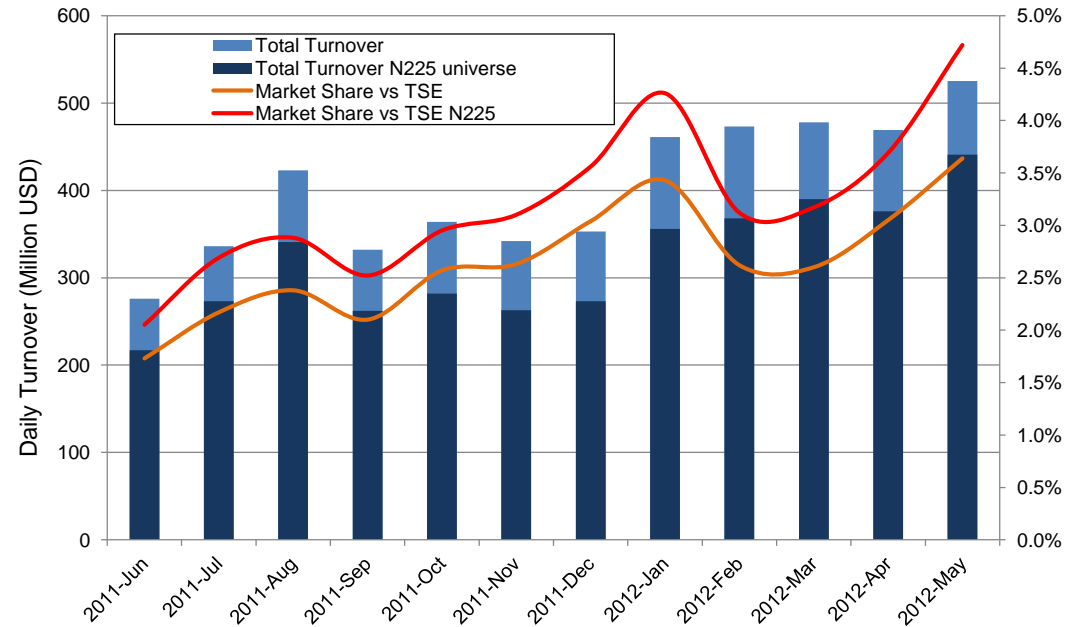


# Summary of Daytime Session by Month

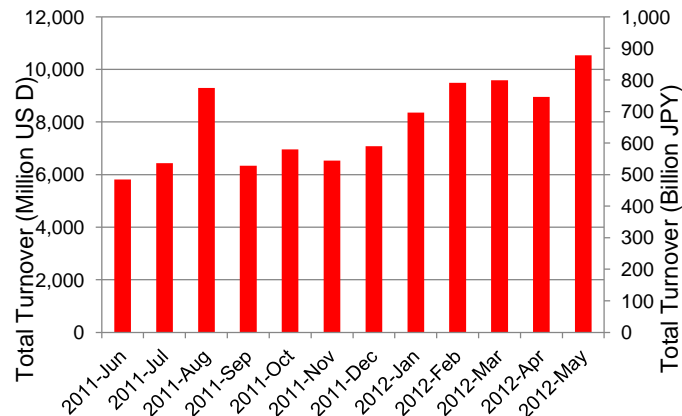
Average Daily Turnover by Month



Market Share vs TSE Turnover



Total Turnover by Month

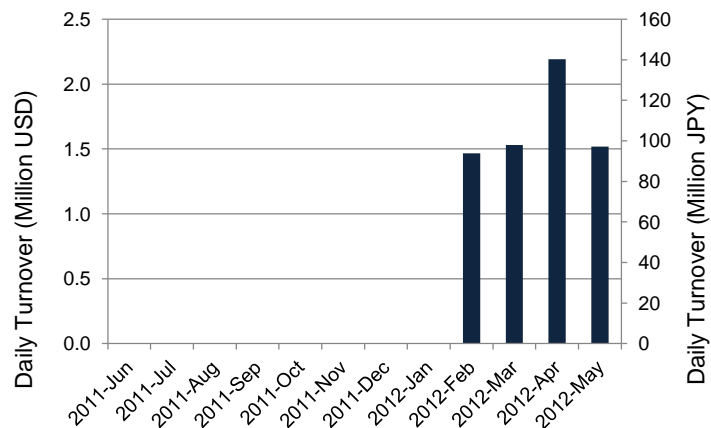


	11-Jul	11-Aug	11-Sep	11-Oct	11-Nov	11-Dec	12-Jan	12-Feb	12-Mar	12-Apr	12-May	
Value	336	423	332	364	342	353	461	473	478	469	525	(MM USD)
(N225)	273	341	262	282	263	273	356	368	390	376	441	(MM USD)
Share	2.17%	2.38%	2.10%	2.57%	2.63%	3.04%	3.43%	2.62%	2.60%	3.05%	3.64%	
(N225)	2.69%	2.88%	2.52%	2.95%	3.10%	3.56%	4.26%	3.12%	3.17%	3.69%	4.72%	
Improve	8.33	8.68	9.68	9.42	9.81	9.22	8.63	8.69	9.23	9.13	9.05	(N225 BPS)
Spread	23.61	23.71	26.77	26.45	26.86	25.46	25.34	25.88	26.01	26.16	26.26	(N225 BPS)

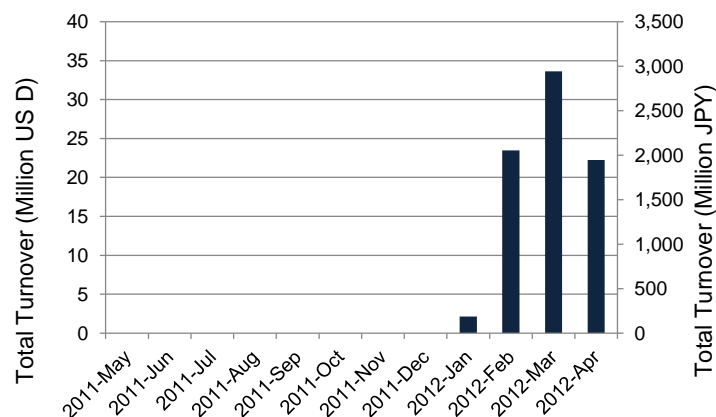
\*1USD=79.64JPY

# Summary of Nighttime Session by Month

**Average Daily Turnover by Month**



**Total Turnover by Month**



**Turnover Top 30 Names in Nighttime Session of Month**

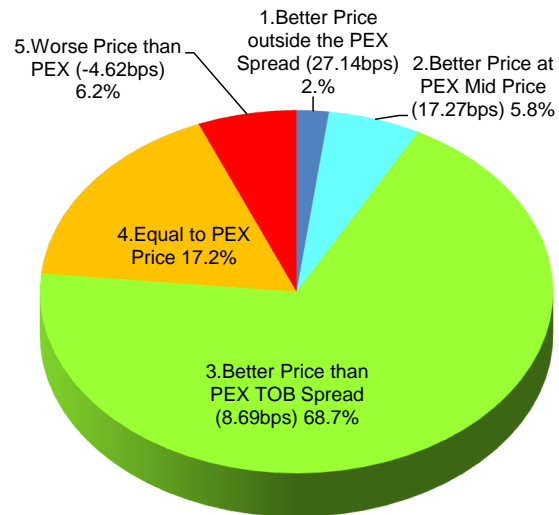
Rank	Symbol	Description	Turnover (USD)	Market Share (%)
1	8411	MIZUHO	4,309,329	0.17
2	3649	PSC	1,068,548	0.20
3	3632	GREE	1,064,533	0.02
4	3656	KLAB	873,418	0.64
5	6784	PLANEXHD	872,021	0.79
6	8306	MUFG	753,867	0.01
7	4316	BEMAP	547,055	1.17
8	7203	TOYOTA	512,093	0.01
9	6758	SONY	479,432	0.01
10	8058	MITBISI	461,110	0.02
11	8031	MITSUI	455,422	0.02
12	5912	J.BRIDG	411,075	0.05
13	2410	CAREERDC	388,000	0.29
14	2432	DENA	342,725	0.01
15	6728	ULVAC	302,656	0.16
16	2124	JACR	291,513	0.38
17	2183	LINICAL	238,727	0.20
18	9437	DOCOMO	215,938	0.01
19	7267	HONDA	210,399	0.01
20	7777	3DMATRIX	201,086	0.08
21	3325	KENKOCOM	199,955	2.63
22	9955	YONKYU	186,027	0.79
23	3276	JP PMC	183,980	0.15
24	6301	KOMATSU	180,271	0.00
25	7873	ARRK	175,600	0.26
26	7777	3DMATRIX	201,086	0.08
27	3325	KENKOCOM	199,955	2.63
28	9955	YONKYU	186,027	0.79
29	3276	JP PMC	183,980	0.15
30	6301	KOMATSU	180,271	0.00

\*1USD=79.64JPY

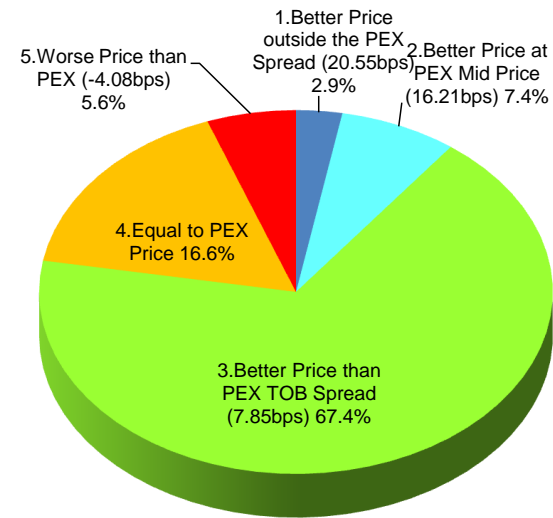
# Daytime Session Execution

## Nikkei 225 universe in May-2012

PEX : Primary Exchange



**BUY Improvement**



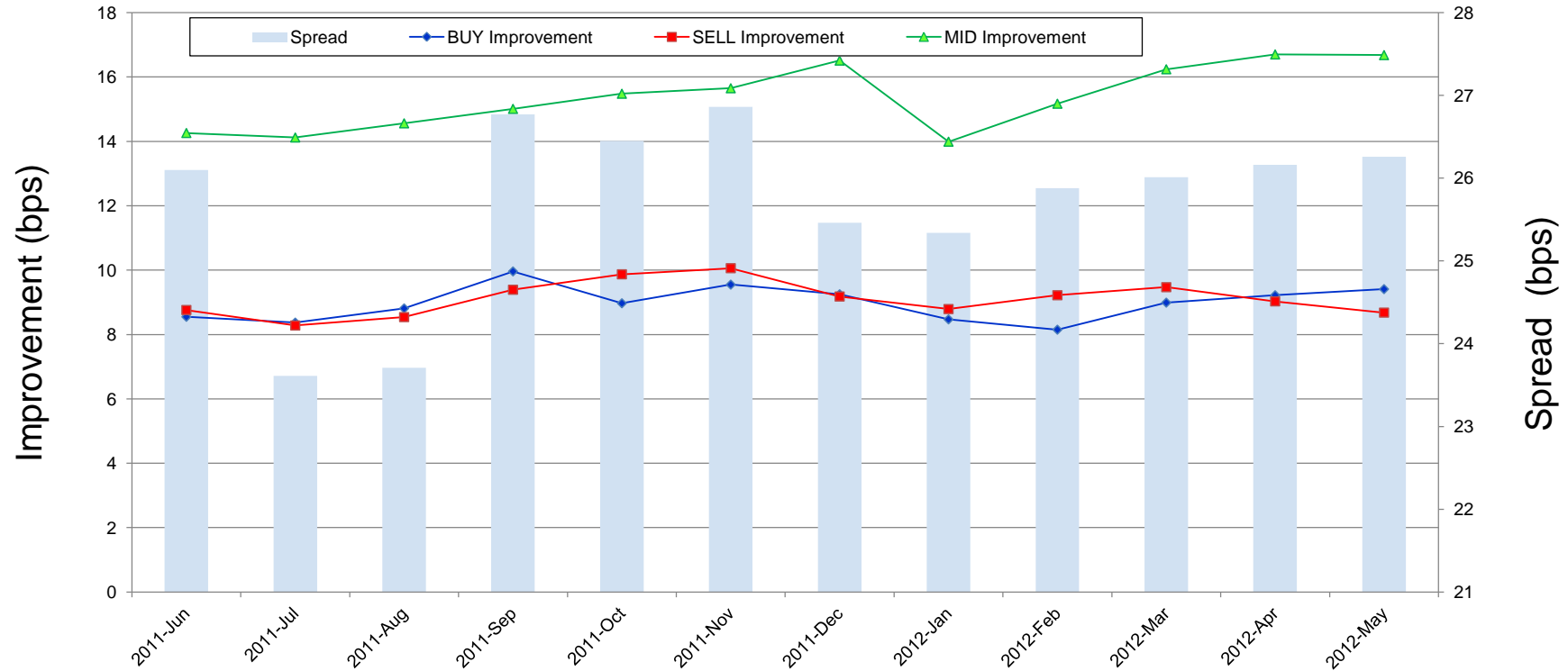
**SELL Improvement**

Note1: Excluded the executions from: before 9AM, lunch break, and after 3PM

Note2: Price improvement is calculated by comparing the execution price against the primary market's best bid for each sell or best offer for each buy at the point of execution and is calculated from the perspective of the Taker side of the trade

# Improvement of Execution

## Nikkei 225 universe in May-2012



Note1: Excluded the executions from: before 9AM, lunch break, and after 3PM

Note2: Price improvement is calculated by comparing the execution price against the primary market's best bid for each sell or best offer for each buy at the point of execution and is calculated from the perspective of the Taker side of the trade

## Turnover Top 50 Names in Daytime Session

### Ranking for May-2012

Rank	Symbol	Description	Turnover (Million USD)	Market Share (%)
1	7203	TOYOTA	413.96	6.86
2	8306	MUFG	302.49	5.67
3	7751	CANON	276.72	8.10
4	7267	HONDA	249.81	6.02
5	6501	HITACHI	244.12	5.48
6	2914	JT	231.76	8.15
7	8411	MIZUHO	228.90	9.17
8	7201	NISSAN	226.62	6.90
9	6954	FANUC	223.16	6.62
10	8031	MITSUMI	216.33	7.17
11	9432	NTT	209.84	10.26
12	6301	KOMATSU	207.89	5.68
13	8058	MITBISI	204.63	6.84
14	8316	SMFG	195.50	5.50
15	4502	TAKEDAP	171.99	9.35
16	9433	KDDI	162.58	8.79
17	6758	SONY	157.58	4.41
18	3382	7&I-HD	128.51	6.69
19	6752	PANASONIC	125.66	4.63
20	4503	ASTELLAS	122.22	10.55
21	8802	MTB-EST	121.41	6.42
22	8604	NOMRAHD	113.48	3.73
23	6502	TOSHIBA	111.76	4.64
24	8830	SMIRE&D	110.34	7.63
25	8001	ITOCHU	108.05	6.40

\*1USD=79.64JPY

Rank	Symbol	Description	Turnover (Million USD)	Market Share (%)
26	9984	SOFTBNK	105.22	2.92
27	8035	TKOELCN	102.52	5.75
28	4063	SINETUC	101.06	7.11
29	9020	JR EAST	98.18	7.38
30	8591	ORIX	96.24	6.69
31	6971	KYOCERA	96.07	5.77
32	6762	TDK	92.57	5.05
33	6503	MELCO	91.56	7.43
34	8002	MARBENI	91.09	4.56
35	8801	MTI-FU	88.26	5.24
36	1605	INPEX	85.37	5.86
37	9983	FASTRET	85.08	2.83
38	9437	DOCOMO	80.86	3.70
39	8267	AEON	74.42	8.49
40	5108	BRIDSTN	70.88	5.23
41	6753	SHARP	68.14	2.07
42	5020	JX	62.73	6.17
43	7011	MHI	58.03	4.40
44	5201	ASA-GLS	57.48	6.65
45	9104	MTI-OSK	56.24	2.96
46	8113	UNICHAM	54.68	7.05
47	9101	NYKLINE	54.41	5.43
48	3402	TORAY	53.98	5.32
49	6988	NTTODEN	51.71	4.73
50	7974	NINTEND	50.22	2.72

## Improvement of Monthly Turnover for Top 25 Names

### Ranking for May-2012

Rank	Symbol	Name	Sell Executions							Improve Avg bps	Buy Executions							Improve Avg bps
			Worse(A)		Equal(B)		Better (C)		(B)+(C)		Worse(A)		Equal(B)		Better (C)		(B)+(C)	
1	7203	TOYOTA	303	3.02%	1,220	12.14%	8,525	84.84%	96.98%	4.36	287	2.84%	1,573	15.58%	8,236	81.58%	96.98%	4.55
2	8306	MUFG	253	1.53%	1,907	11.56%	14,336	86.91%	98.47%	8.20	123	0.78%	1,676	10.62%	13,978	88.60%	98.47%	9.76
3	7751	CANON	356	3.43%	738	7.10%	9,298	89.47%	96.57%	4.04	228	2.04%	786	7.04%	10,149	90.92%	96.57%	4.84
4	7267	HONDA	2,622	20.53%	3,159	24.73%	6,992	54.74%	79.47%	1.29	2,147	25.01%	2,362	27.51%	4,076	47.48%	79.47%	2.12
5	6501	HITACHI	257	3.27%	1,017	12.95%	6,578	83.77%	96.73%	5.41	180	2.49%	956	13.23%	6,092	84.28%	96.73%	6.43
6	2914	JT	316	3.63%	907	10.42%	7,479	85.95%	96.37%	3.15	349	3.82%	740	8.09%	8,058	88.09%	96.37%	3.29
7	8411	MIZUHO	85	0.35%	1,009	4.10%	23,521	95.56%	99.65%	32.45	61	0.22%	753	2.71%	26,991	97.07%	99.65%	40.64
8	7201	NISSAN	656	4.50%	2,219	15.21%	11,714	80.29%	95.50%	3.32	586	4.15%	2,348	16.63%	11,186	79.22%	95.50%	3.49
9	6954	FANUC	829	17.50%	1,419	29.95%	2,490	52.55%	82.50%	1.74	851	19.84%	1,298	30.26%	2,140	49.90%	82.50%	3.43
10	8031	mitsui	1,167	9.40%	3,005	24.20%	8,244	66.40%	90.60%	2.10	1,087	9.12%	3,426	28.75%	7,404	62.13%	90.60%	2.60
11	9432	NTT	104	1.43%	617	8.50%	6,540	90.07%	98.57%	3.76	140	2.01%	352	5.05%	6,484	92.95%	98.57%	4.58
12	6301	KOMATSU	2,043	16.28%	3,061	24.40%	7,443	59.32%	83.72%	1.54	2,496	20.96%	3,147	26.43%	6,264	52.61%	83.72%	2.27
13	8058	MITBISI	1,475	14.10%	3,385	32.36%	5,602	53.55%	85.90%	1.58	1,408	16.89%	2,999	35.98%	3,928	47.13%	85.90%	2.36
14	8316	SMFG	1,254	13.67%	2,740	29.86%	5,182	56.47%	86.33%	1.12	1,215	16.39%	2,321	31.30%	3,879	52.31%	86.33%	1.78
15	4502	TAKEDAP	100	1.53%	543	8.28%	5,912	90.19%	98.47%	3.95	92	1.31%	439	6.24%	6,504	92.45%	98.47%	4.45
16	9433	KDDI	224	4.42%	421	8.31%	4,422	87.27%	95.58%	3.60	235	4.26%	425	7.71%	4,851	88.02%	95.58%	3.70
17	6758	SONY	898	7.47%	2,373	19.75%	8,746	72.78%	92.53%	3.24	984	10.55%	2,428	26.04%	5,911	63.40%	92.53%	3.22
18	3382	7&I-HD	1,555	19.50%	2,284	28.64%	4,135	51.86%	80.50%	1.07	1,603	21.74%	2,154	29.22%	3,615	49.04%	80.50%	1.95
19	6752	PANASNIC	499	3.98%	1,815	14.49%	10,213	81.53%	96.02%	5.54	433	3.47%	1,998	16.02%	10,044	80.51%	96.02%	5.51
20	4503	ASTELLAS	216	4.93%	358	8.16%	3,811	86.91%	95.07%	4.18	197	3.83%	414	8.04%	4,537	88.13%	95.07%	4.00
21	8802	MTB-EST	693	14.09%	538	10.94%	3,687	74.97%	85.91%	2.55	737	26.48%	411	14.77%	1,635	58.75%	85.91%	2.91
22	8604	NOMRAHD	128	1.02%	1,253	10.02%	11,127	88.96%	98.98%	12.28	201	1.46%	1,782	12.93%	11,796	85.61%	98.98%	11.87
23	6502	TOSHIBA	85	1.40%	723	11.88%	5,277	86.72%	98.60%	8.73	93	1.53%	759	12.45%	5,246	86.03%	98.60%	9.83
24	8830	SMIRE&D	695	21.39%	263	8.09%	2,291	70.51%	78.61%	2.18	689	34.80%	172	8.69%	1,119	56.52%	78.61%	2.64
25	8001	ITOCHU	393	4.85%	1,364	16.83%	6,349	78.32%	95.15%	2.97	382	4.95%	1,452	18.81%	5,884	76.24%	95.15%	3.45

Note1: Excluded the executions from: before 9AM, lunch break, and after 3PM

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