

# Japannext PTS Monthly Statistics

## November 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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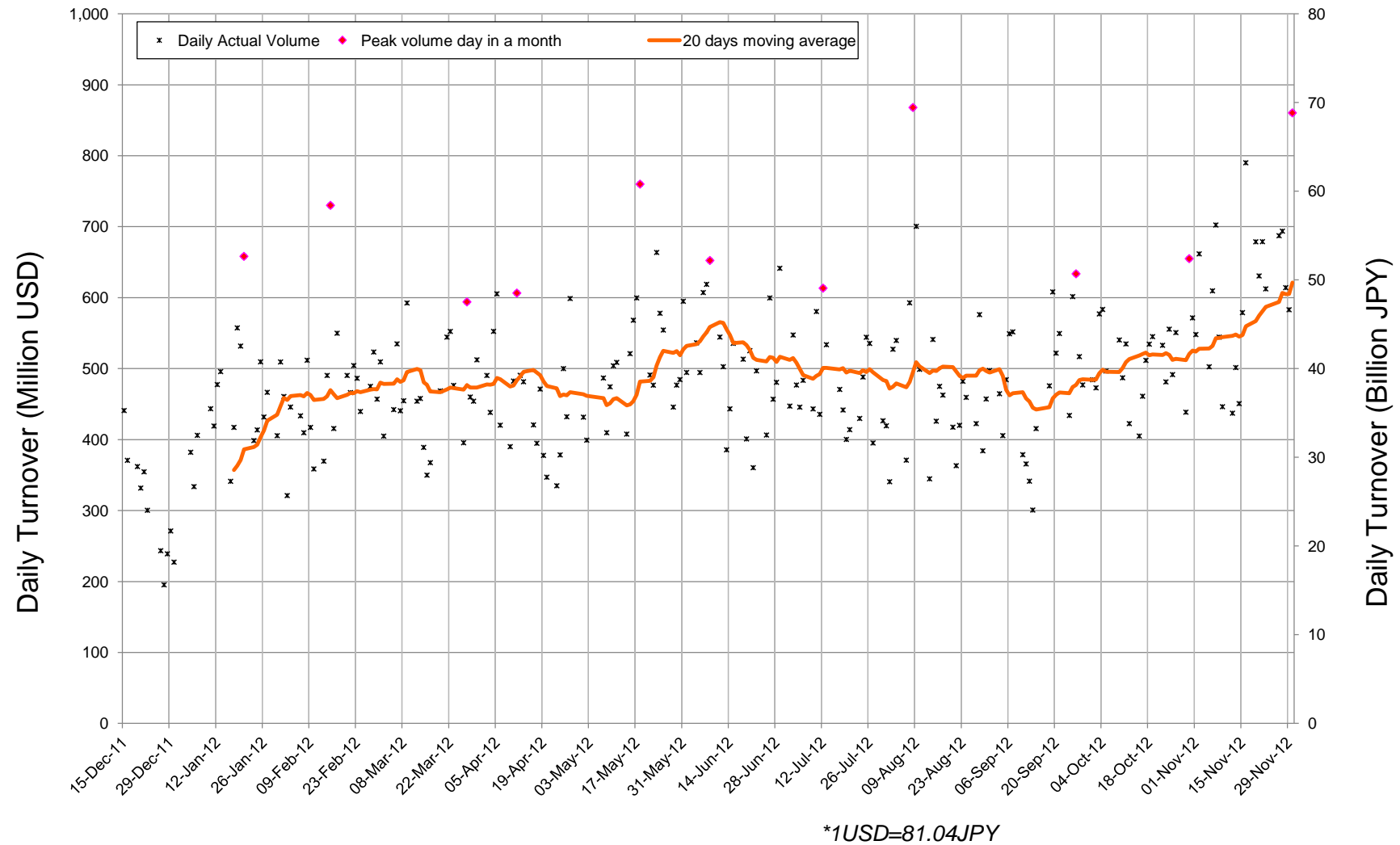
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### Disclaimer

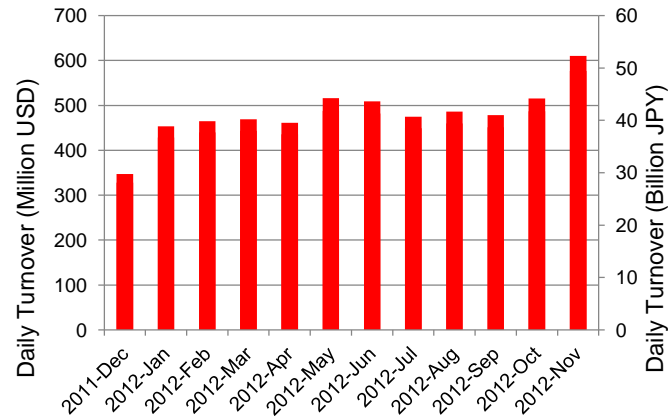
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# Daily Turnover of Daytime Session

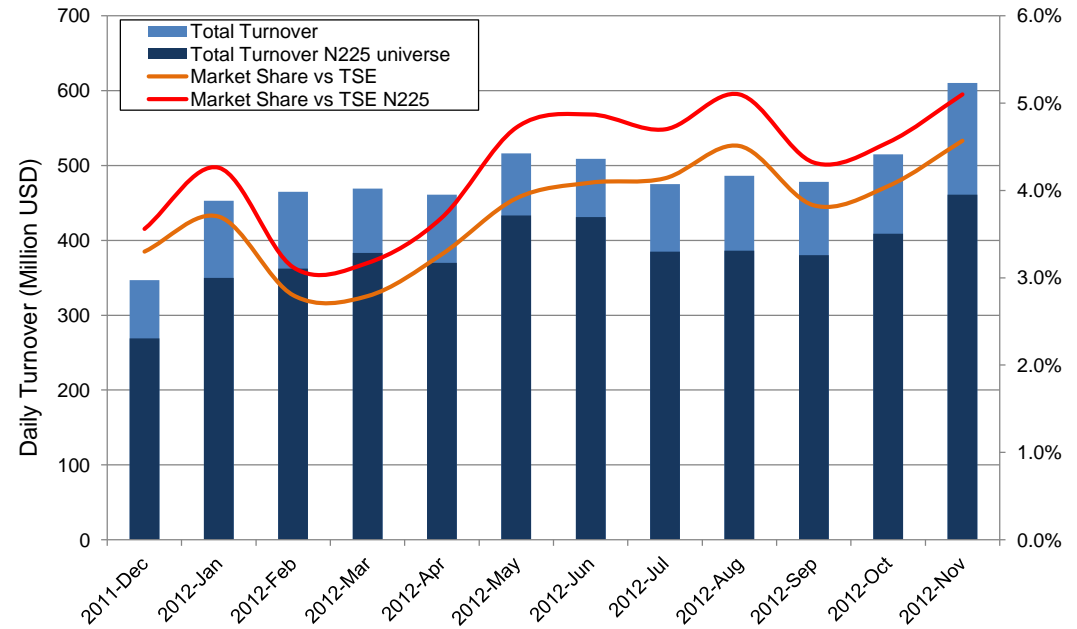


# Summary of Daytime Session by Month

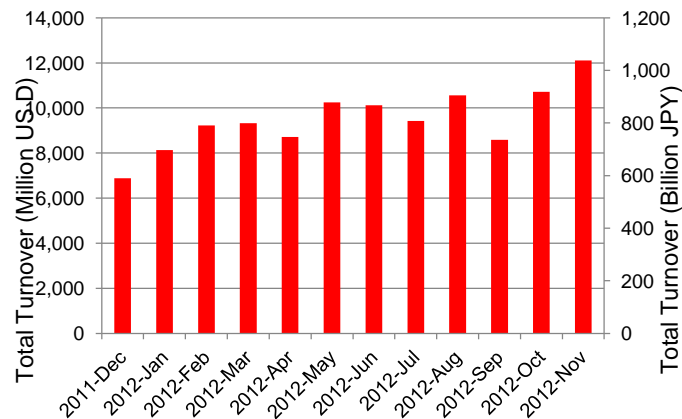
Average Daily Turnover by Month



Market Share vs TSE Turnover



Total Turnover by Month

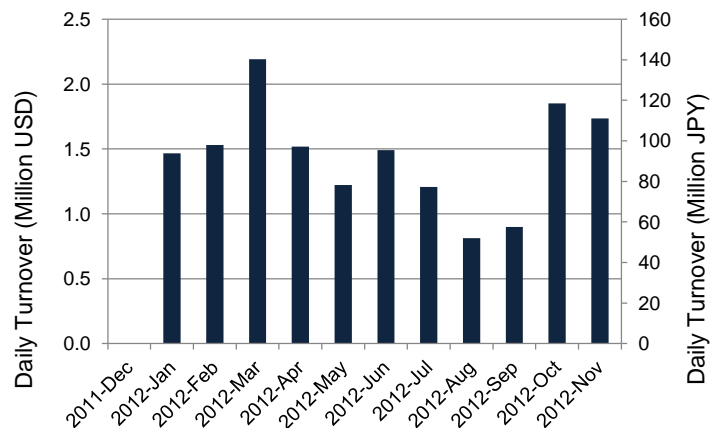


	12-Jan	12-Feb	12-Mar	12-Apr	12-May	12-Jun	12-Jul	12-Aug	12-Sep	12-Oct	12-Nov	
Value	453	465	469	461	516	509	475	486	478	515	610	(MM USD)
(N225)	350	362	383	370	433	431	385	386	380	409	461	(MM USD)
Share	3.70%	2.80%	2.79%	3.27%	3.91%	4.09%	4.14%	4.51%	3.83%	4.05%	4.57%	
(N225)	4.26%	3.12%	3.17%	3.69%	4.72%	4.87%	4.70%	5.10%	4.32%	4.55%	5.10%	
Improve	8.54	8.59	9.12	8.97	8.92	9.83	10.03	10.79	11.51	11.82	11.31	(N225 BPS)
Spread	25.08	25.62	25.70	25.72	25.87	26.46	27.17	30.17	30.28	29.73	28.66	(N225 BPS)

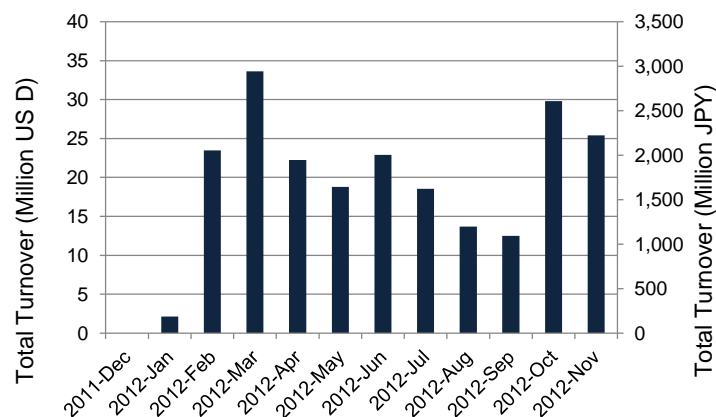
\*1USD=81.04JPY

# Summary of Nighttime Session by Month

**Average Daily Turnover by Month**



**Total Turnover by Month**



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

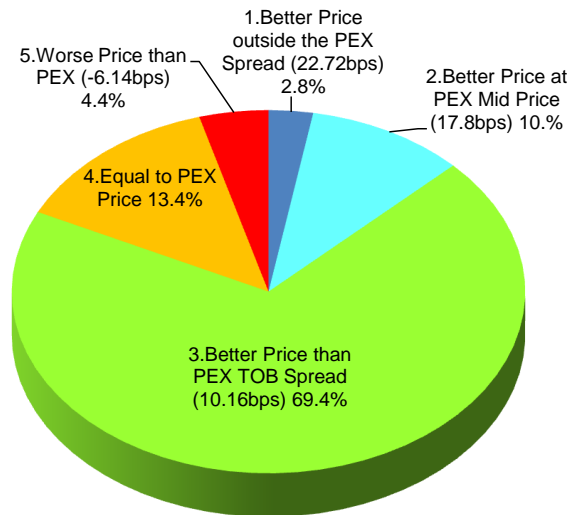
Rank	Symbol	Description	Turnover (USD)	Market Share vs PrimaryEX(%)
1	8411	MIZUHO	2,580,800	0.13
2	8515	AIFUL	2,280,370	0.04
3	6752	PANASNIC	1,841,688	0.04
4	4571	NANOCARI	1,737,480	0.26
5	6758	SONY	1,039,627	0.03
6	2370	MEDINET	999,075	0.48
7	4583	CHIOME	884,420	0.26
8	8306	MUFG	682,403	0.02
9	6753	SHARP	667,908	0.05
10	7777	3DMATRIX	621,498	0.21
11	7751	CANON	557,556	0.01
12	7203	TOYOTA	557,045	0.01
13	2131	ACCORDIA	471,384	0.18
14	9437	DOCOMO	451,853	0.02
15	3177	ARIGATO	420,850	0.48
16	2191	TELLA	402,535	0.12
17	7267	HONDA	359,990	0.01
18	4974	TAKARBIO	341,626	0.14
19	8316	SMFG	313,649	0.01
20	3765	GUNGHO	294,300	0.05
21	8058	MITBISI	290,218	0.01
22	4565	SOSEI	283,503	0.35
23	9984	SOFTBNK	282,528	0.00
24	8604	NOMRAHD	277,819	0.01
25	6070	CAREERL	276,535	0.51
26	3765	GUNGHO	294,300	0.05
27	8058	MITBISI	290,218	0.01
28	4565	SOSEI	283,503	0.35
29	9984	SOFTBNK	282,528	0.00
30	8604	NOMRAHD	277,819	0.01

\*1USD=81.04JPY

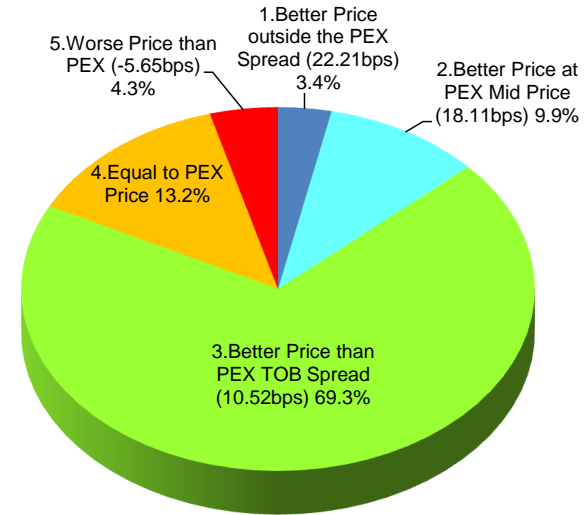
# Daytime Session Execution

## Nikkei 225 universe in November-2012

PEX : Primary Exchange



**BUY Improvement**



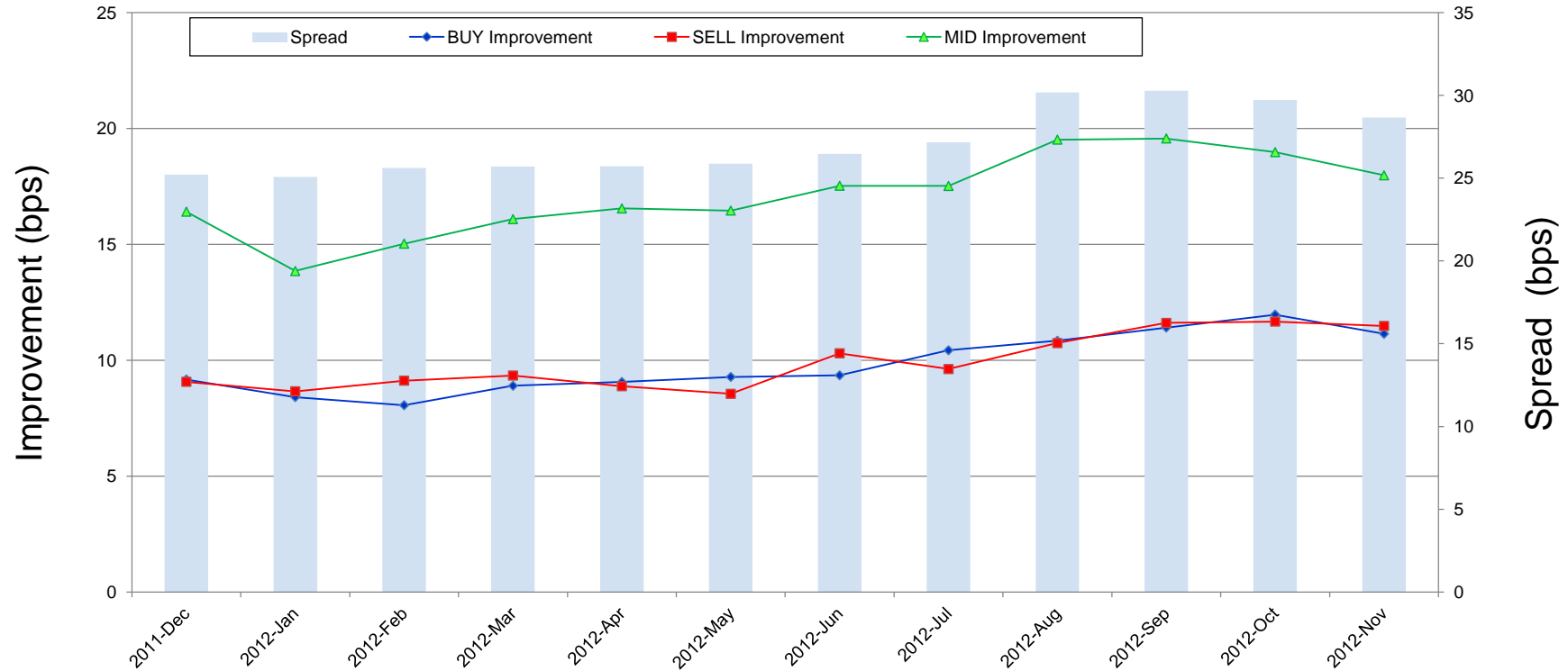
**SELL Improvement**

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 November-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 November-2012

Rank	Symbol	Description	Turnover (Million USD)	Market Share vs PrimaryEX(%)
1	7203	TOYOTA	400.86	5.83
2	8411	MIZUHO	246.51	12.02
3	8306	MUFG	246.00	6.24
4	9432	NTT	197.78	7.44
5	7201	NISSAN	185.15	5.21
6	8058	MITBISI	163.96	6.35
7	9984	SOFTBNK	158.61	2.14
8	7267	HONDA	144.68	3.16
9	8031	MITSUI	142.74	6.85
10	9433	KDDI	142.05	6.58
11	4502	TAKEDAP	137.07	8.73
12	9983	FASTRET	135.94	6.48
13	4503	ASTELLAS	133.45	6.64
14	6501	HITACHI	131.59	4.52
15	8316	SMFG	128.03	3.33
16	8802	MTB-EST	123.57	6.51
17	6301	KOMATSU	119.70	4.19
18	6502	TOSHIBA	119.23	4.53
19	6752	PANASONIC	118.64	2.55
20	6954	FANUC	118.55	3.97
21	9020	JR EAST	114.70	7.68
22	8002	MARBENI	112.38	7.79
23	6758	SONY	111.99	3.41
24	2914	JT	106.57	5.53
25	7261	MAZDA	103.11	7.57

\*1USD=81.04JPY

Rank	Symbol	Description	Turnover (Million USD)	Market Share vs PrimaryEX(%)
26	6971	KYOCERA	97.69	6.32
27	7011	MHI	96.45	5.98
28	8801	MTI-FU	92.45	5.30
29	9437	DOCOMO	91.91	4.25
30	4063	SINETUC	89.45	6.85
31	8001	ITOCHU	87.59	6.88
32	6503	MELCO	84.38	7.49
33	8830	SMIRE&D	82.29	6.73
34	6988	NTTODEN	82.26	6.95
35	9531	TKO-GAS	81.69	7.40
36	7270	FUJIHVV	80.23	5.12
37	5020	JX	80.06	6.66
38	8604	NOMRAHD	78.18	2.92
39	8308	RESONA	77.23	7.27
40	8591	ORIX	76.59	6.49
41	4523	EISAI	76.43	7.77
42	3382	7&I-HD	76.33	4.85
43	5401	NSTEELSM	75.99	4.36
44	9201	JAL	74.68	3.90
45	1605	INPEX	72.39	5.69
46	8035	TKOELCN	71.56	5.83
47	8309	SMTRUST	70.59	8.11
48	7751	CANON	69.97	1.69
49	5411	JFE HD	69.53	5.10
50	8053	SMITOMO	69.23	4.14

## Improvement of Monthly Turnover for Top 25 Names

### Ranking for November-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	265	1.65%	1,330	8.30%	14,423	90.04%	98.35%	4.54	391	2.67%	1,186	8.09%	13,081	89.24%	98.35%	5.15
2	8411	MIZUHO	22	0.09%	410	1.74%	23,197	98.17%	99.91%	35.12	34	0.15%	872	3.73%	22,479	96.13%	99.91%	33.26
3	8306	MUFG	280	1.29%	1,571	7.24%	19,839	91.47%	98.71%	9.67	173	0.85%	1,912	9.37%	18,328	89.79%	98.71%	10.15
4	9432	NTT	435	4.52%	1,096	11.39%	8,088	84.08%	95.48%	3.74	442	4.25%	1,093	10.50%	8,874	85.25%	95.48%	5.36
5	7201	NISSAN	524	2.72%	1,608	8.34%	17,148	88.94%	97.28%	4.41	674	3.48%	2,081	10.75%	16,611	85.77%	97.28%	4.55
6	8058	MITBISI	739	6.96%	2,719	25.61%	7,161	67.44%	93.04%	1.85	725	7.45%	2,550	26.20%	6,456	66.34%	93.04%	2.92
7	9984	SOFTBNK	436	4.43%	1,531	15.56%	7,870	80.00%	95.57%	2.15	411	3.81%	1,655	15.34%	8,722	80.85%	95.57%	2.95
8	7267	HONDA	1,105	10.46%	2,594	24.55%	6,866	64.99%	89.54%	1.33	1,182	12.38%	2,239	23.45%	6,127	64.17%	89.54%	1.76
9	8031	MITSUI	620	5.12%	2,232	18.44%	9,251	76.44%	94.88%	2.73	653	5.05%	2,336	18.06%	9,943	76.89%	94.88%	3.43
10	9433	KDDI	140	2.43%	678	11.76%	4,946	85.81%	97.57%	4.61	114	2.06%	599	10.81%	4,829	87.13%	97.57%	5.53
11	4502	TAKEDAP	127	1.79%	454	6.40%	6,509	91.81%	98.21%	4.14	161	2.31%	509	7.30%	6,307	90.40%	98.21%	4.77
12	9983	FASTRET	357	13.21%	562	20.80%	1,783	65.99%	86.79%	1.68	337	10.29%	771	23.55%	2,166	66.16%	86.79%	2.54
13	4503	ASTELLAS	257	3.81%	1,124	16.65%	5,368	79.54%	96.19%	3.67	202	2.71%	944	12.67%	6,307	84.62%	96.19%	4.60
14	6501	HITACHI	139	2.09%	469	7.04%	6,058	90.88%	97.91%	7.82	176	2.53%	650	9.33%	6,140	88.14%	97.91%	8.15
15	8316	SMFG	650	8.80%	1,920	25.99%	4,817	65.21%	91.20%	1.06	768	9.49%	2,024	25.02%	5,298	65.49%	91.20%	1.62
16	8802	MTB-EST	360	11.36%	595	18.77%	2,215	69.87%	88.64%	1.96	301	10.06%	542	18.11%	2,149	71.82%	88.64%	2.67
17	6301	KOMATSU	846	9.10%	2,463	26.48%	5,992	64.42%	90.90%	1.71	781	8.58%	2,511	27.59%	5,809	63.83%	90.90%	2.53
18	6502	TOSHIBA	171	1.97%	720	8.29%	7,795	89.74%	98.03%	11.91	120	1.31%	560	6.14%	8,447	92.55%	98.03%	14.80
19	6752	PANASNIC	342	1.58%	1,951	9.03%	19,310	89.39%	98.42%	7.53	279	1.29%	1,742	8.07%	19,574	90.64%	98.42%	9.72
20	6954	FANUC	229	8.87%	399	15.46%	1,953	75.67%	91.13%	2.56	250	9.49%	474	18.00%	1,909	72.50%	91.13%	2.90
21	9020	JR EAST	205	5.14%	442	11.08%	3,343	83.78%	94.86%	5.56	100	2.55%	360	9.17%	3,465	88.28%	94.86%	6.41
22	8002	MARBENI	188	3.40%	594	10.75%	4,742	85.84%	96.60%	6.15	162	2.74%	665	11.23%	5,096	86.04%	96.60%	6.56
23	6758	SONY	329	2.96%	1,643	14.79%	9,138	82.25%	97.04%	3.20	404	3.52%	1,800	15.68%	9,279	80.81%	97.04%	3.32
24	2914	JT	1,120	10.79%	3,065	29.52%	6,197	59.69%	89.21%	1.35	1,130	10.37%	3,073	28.21%	6,689	61.41%	89.21%	2.06
25	7261	MAZDA	20	0.18%	360	3.30%	10,513	96.51%	99.82%	36.58	149	1.27%	652	5.57%	10,914	93.16%	99.82%	34.18

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

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