

# Japannext PTS Monthly Statistics

## September 2013

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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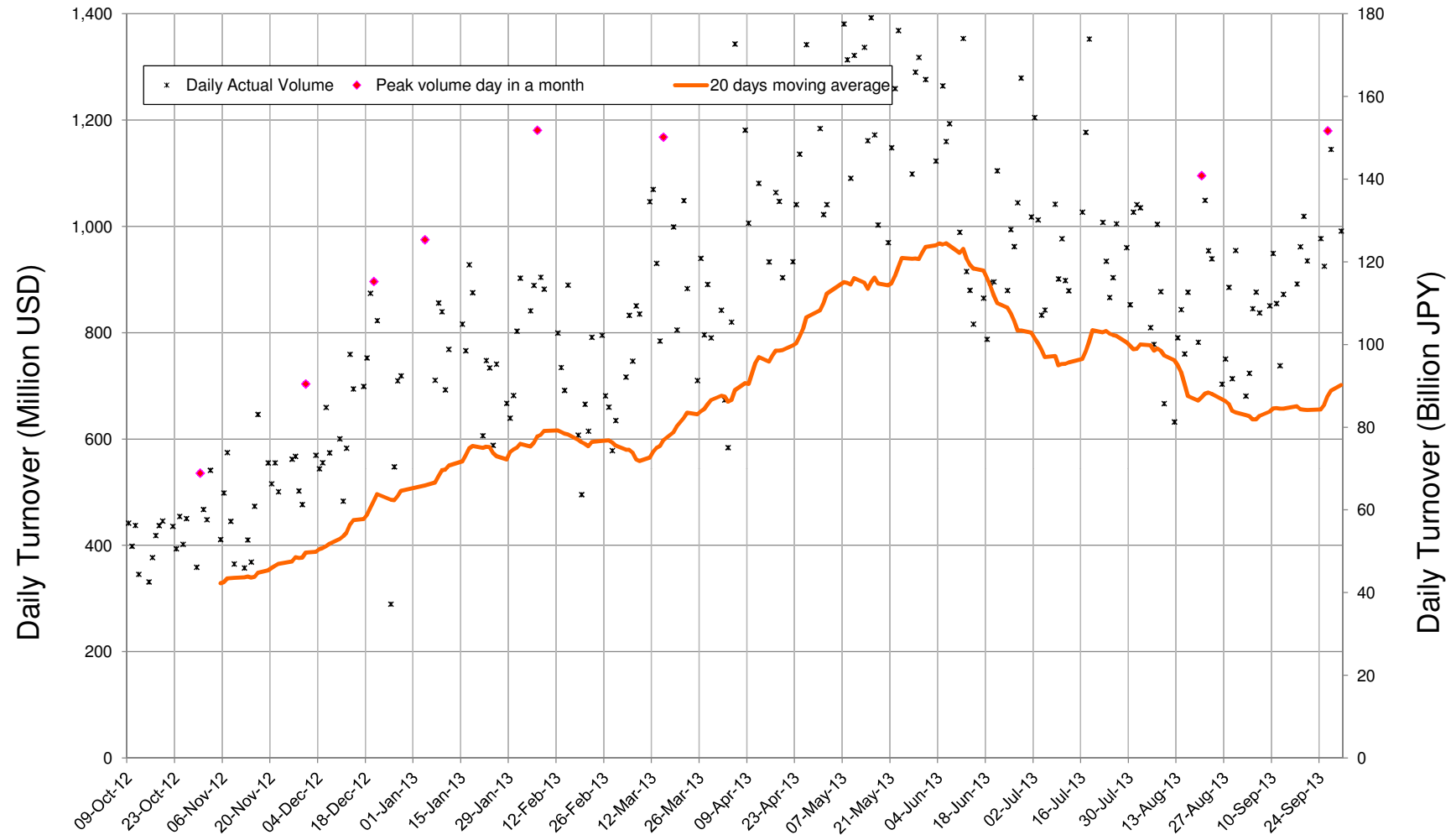
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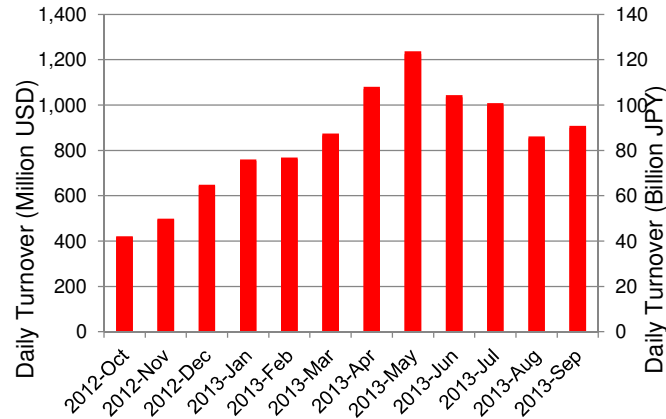
# Daily Turnover of Daytime Session



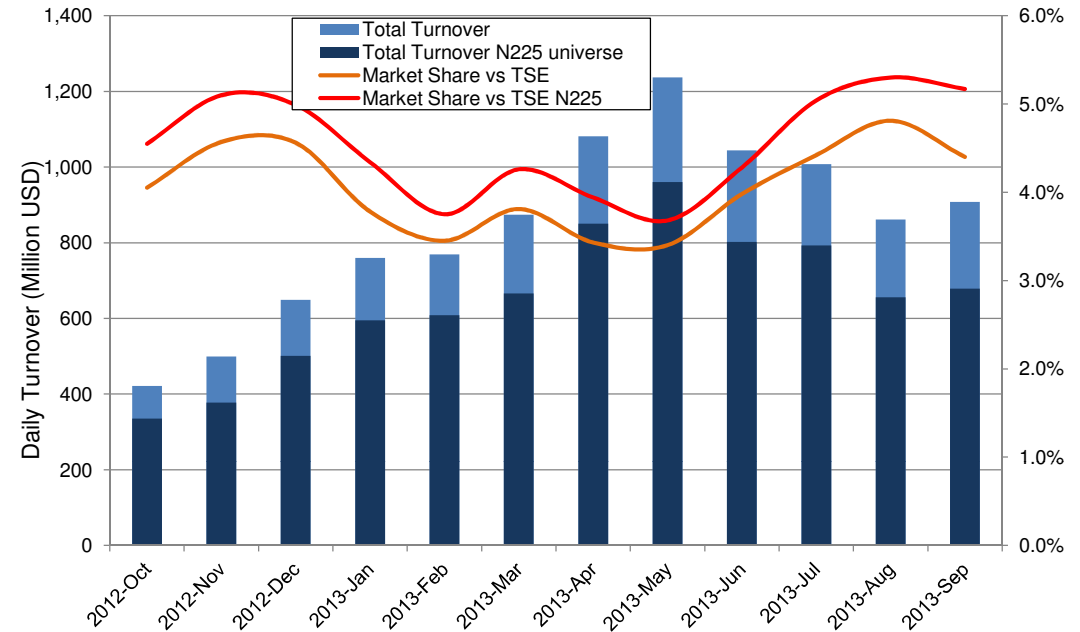
\*1USD=99.07JPY

# Summary of Daytime Session by Month

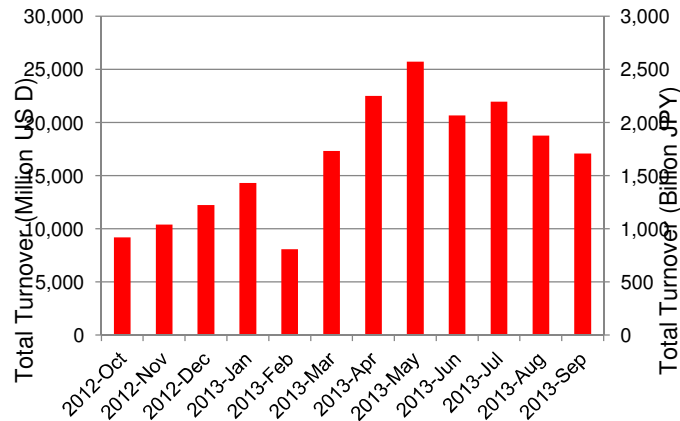
Average Daily Turnover by Month



Market Share vs TSE Turnover



Total Turnover by Month

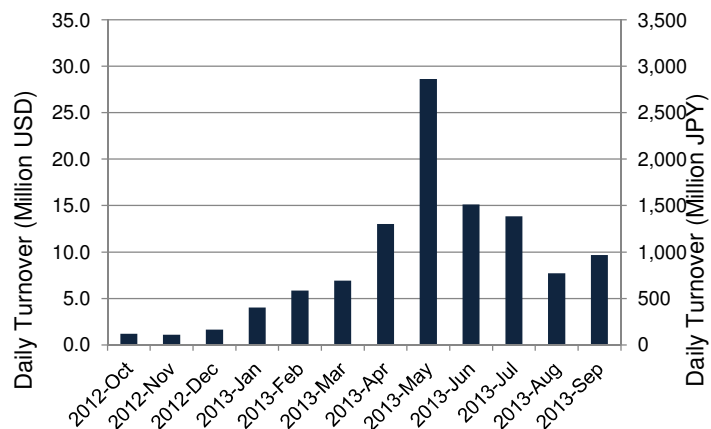


	12-Nov	12-Dec	13-Jan	13-Feb	13-Mar	13-Apr	13-May	13-Jun	13-Jul	13-Aug	13-Sep	
Value	499	649	760	769	874	1,081	1,237	1,044	1,008	861	908	(MM USD)
(N225)	377	501	595	608	666	850	960	802	793	656	679	(MM USD)
Share	4.57%	4.56%	3.78%	3.45%	3.81%	3.43%	3.40%	3.98%	4.42%	4.81%	4.40%	
(N225)	5.10%	4.99%	4.34%	3.75%	4.26%	3.94%	3.68%	4.28%	5.04%	5.30%	5.17%	
Improve	11.84	11.33	10.31	9.67	9.30	8.13	7.80	7.18	7.38	7.36	7.22	(N225 BPS)
TSE Spread	29.76	28.70	27.01	25.88	25.43	22.32	21.97	21.28	22.78	21.22	21.43	(N225 BPS)

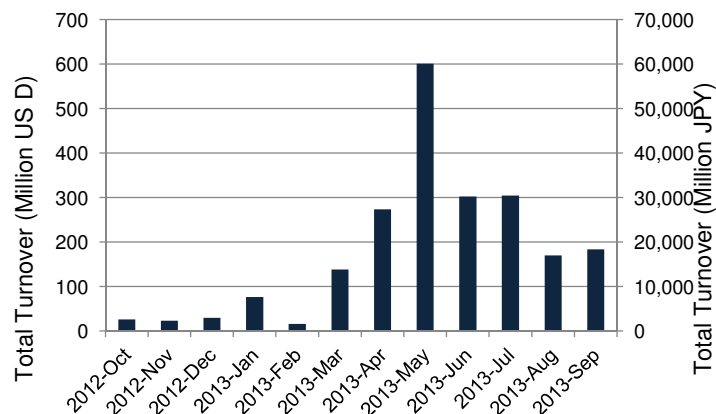
\*1USD=99.07JPY

# Summary of Nighttime Session by Month

**Average Daily Turnover by Month**



**Total Turnover by Month**



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

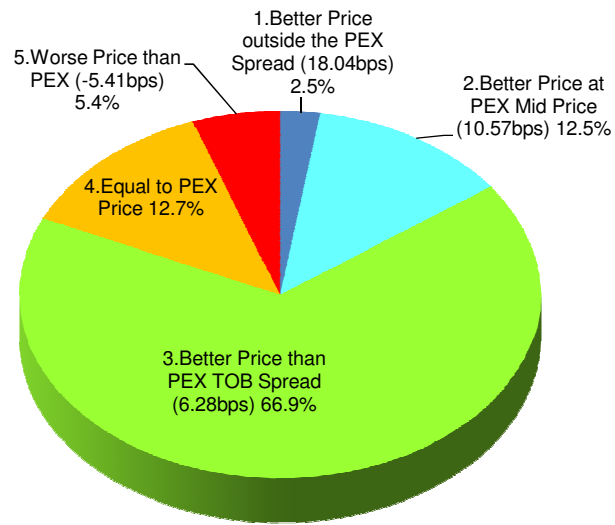
Rank	Symbol	Description	Turnover (USD)	Market Share vs PrimaryEX(%)
1	3765	GUNGHO	10,710,878	0.15
2	7203	TOYOTA	8,772,085	0.10
3	3668	COLOPL	7,764,668	0.20
4	8411	MIZUHO	5,466,126	0.09
5	1821	MS-CON	5,061,657	0.09
6	9501	TEPCO	4,638,351	0.04
7	3782	DDS	4,427,072	1.04
8	3799	KEYWARE	4,075,044	0.87
9	1815	TEKKEN	3,223,628	0.10
10	9437	DOCOMO	2,890,029	0.09
11	3623	BILLINGS	2,817,191	0.66
12	1861	KUMAGAI	2,727,993	0.09
13	6666	RIVER EL	2,686,281	1.05
14	4974	TAKARBIO	2,662,177	0.28
15	4571	NANOCARI	2,377,079	0.17
16	4022	RASA IN	2,312,603	0.17
17	5940	FUJSASH	2,298,418	0.73
18	7836	AVIX	2,237,726	1.18
19	4321	KENEDIX	2,224,887	0.07
20	2337	ICHIGOHD	2,125,445	0.31
21	3653	MORPHO	2,022,497	0.32
22	7751	CANON	1,995,872	0.05
23	2497	UNITED	1,955,327	0.18
24	1801	TAISEI	1,852,675	0.03
25	1720	TOKYUCN	1,768,873	0.24
26	2337	ICHIGOHD	2,125,445	0.31
27	3653	MORPHO	2,022,497	0.32
28	7751	CANON	1,995,872	0.05
29	2497	UNITED	1,955,327	0.18
30	1801	TAISEI	1,852,675	0.03

\*1USD=99.07JPY

# Daytime Session Execution

## Nikkei 225 universe in September-2013

PEX : Primary Exchange



**BUY Improvement**



**SELL Improvement**

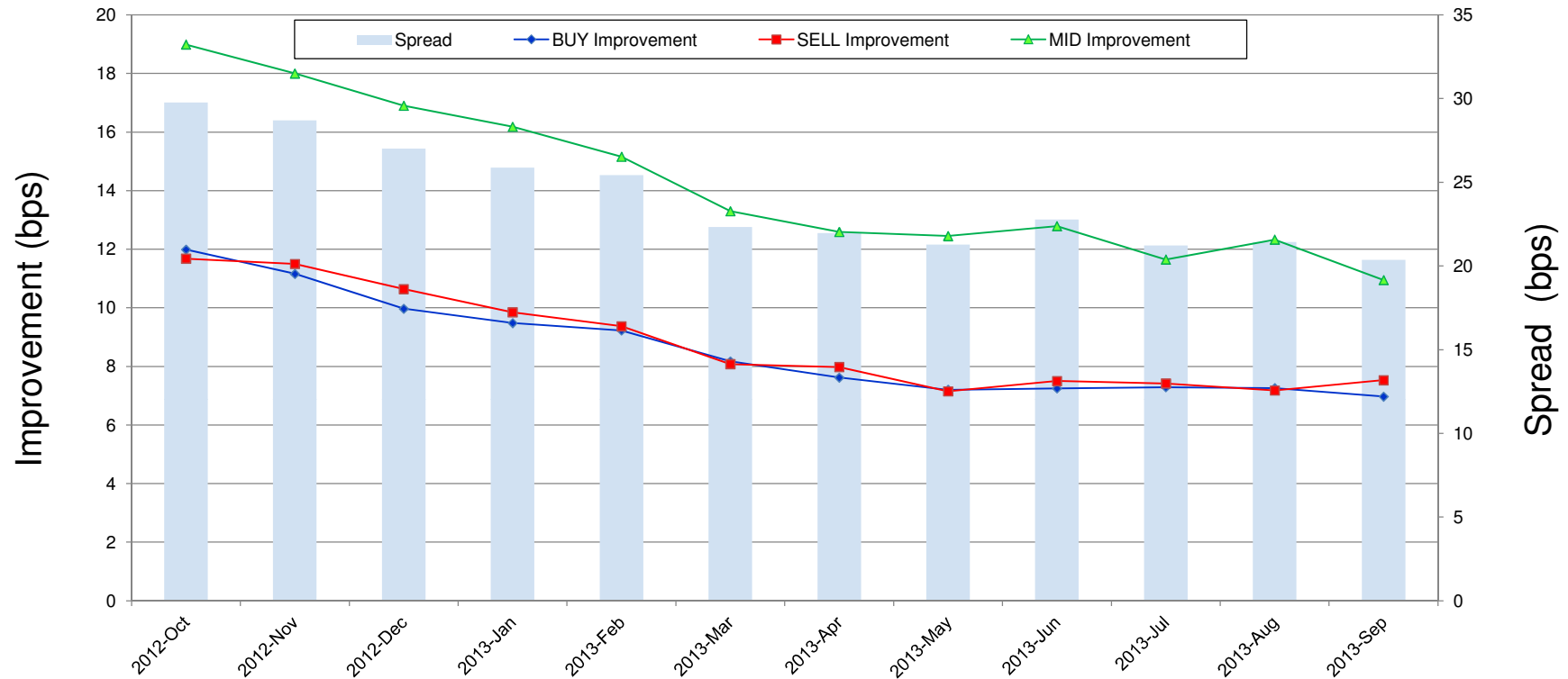
Note1: Excluded the executions from: before 9AM, lunch break, and after 3PM

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

Note3: The chart% is based on number of trades executed

# Improvement of Execution

## Nikkei 225 universe in September-2013



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 September-2013

Rank	Symbol	Description	Turnover (Million USD)	Market Share vs PrimaryEX(%)
1	7203	TOYOTA	732.52	7.95
2	9984	SOFTBNK	619.73	6.37
3	8411	MIZUHO	531.55	8.77
4	8306	MUFG	405.87	6.44
5	7751	CANON	352.04	9.54
6	7267	HONDA	280.76	7.44
7	9983	FASTRET	276.79	5.52
8	6988	NTTODEN	269.30	5.01
9	5401	NSTEELSM	255.69	7.84
10	8316	SMFG	254.97	4.60
11	8801	MTI-FU	228.24	7.91
12	2914	JT	209.73	8.96
13	7261	MAZDA	199.05	5.97
14	9433	KDDI	198.29	5.74
15	6501	HITACHI	194.14	7.95
16	6502	TOSHIBA	185.60	7.62
17	8830	SMIRE&D	171.50	6.81
18	9432	NTT	141.70	7.58
19	4502	TAKEDAP	137.86	5.73
20	9107	K-LINE	129.99	7.16
21	1801	TAISEI	129.54	2.22
22	4063	SINETUC	126.97	7.37
23	5233	PC CEMT	126.23	5.50
24	4503	ASTELLAS	123.64	8.21
25	8309	SMTRUST	121.13	9.30

\*1USD=99.07JPY

Rank	Symbol	Description	Turnover (Million USD)	Market Share vs PrimaryEX(%)
26	7011	MHI	119.18	6.74
27	1821	MS-CON	115.86	2.13
28	8766	TOKIOMAR	115.35	8.07
29	7202	ISUZU	109.48	6.45
30	9020	JR EAST	107.28	6.87
31	7201	NISSAN	105.47	4.47
32	8601	DAIWASG	103.46	4.93
33	9104	MTI-OSK	100.58	5.16
34	7270	FUJIHVV	96.36	2.81
35	8802	MTB-EST	93.21	2.42
36	6367	DAIKINI	92.67	6.42
37	9101	NYKLINE	90.63	6.22
38	5406	KOBESTL	90.48	6.63
39	8031	MITSUI	88.16	3.89
40	8113	UNICHAM	87.46	11.22
41	9501	TEPCO	86.28	0.71
42	3382	7&I-HD	85.91	6.65
43	6902	DENSO	84.06	5.61
44	7013	IHI	82.21	10.45
45	6954	FANUC	80.62	2.54
46	6971	KYOCERA	79.62	4.57
47	8604	NOMRAHD	79.33	1.66
48	6503	MELCO	79.23	6.80
49	9437	DOCOMO	79.22	2.55
50	6981	MURATA	78.19	6.00

## Improvement of Monthly Turnover for Top 25 Names

### Ranking for September-2013

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	423	1.68%	2,004	7.98%	22,688	90.34%	98.32%	5.35	407	1.59%	1,707	6.66%	23,525	91.75%	98.32%	6.40
2	9984	SOFTBNK	688	2.96%	2,564	11.04%	19,983	86.00%	97.04%	4.89	784	3.27%	2,906	12.10%	20,317	84.63%	97.04%	5.82
3	8411	MIZUHO	112	0.32%	1,262	3.65%	33,210	96.03%	99.68%	22.98	134	0.43%	1,931	6.15%	29,348	93.43%	99.68%	18.56
4	8306	MUFG	564	1.88%	3,361	11.23%	26,015	86.89%	98.12%	5.36	661	2.29%	3,004	10.39%	25,254	87.33%	98.12%	5.80
5	7751	CANON	374	1.86%	1,934	9.60%	17,846	88.55%	98.14%	4.79	424	2.06%	1,343	6.53%	18,795	91.41%	98.14%	6.22
6	7267	HONDA	538	3.39%	1,721	10.85%	13,601	85.76%	96.61%	4.15	588	2.99%	1,834	9.33%	17,241	87.68%	96.61%	4.88
7	9983	FASTRET	409	12.00%	501	14.70%	2,499	73.31%	88.00%	3.26	599	16.07%	537	14.41%	2,591	69.52%	88.00%	4.12
8	6988	NTTODEN	570	4.66%	1,593	13.03%	10,065	82.31%	95.34%	5.27	534	4.66%	1,503	13.11%	9,431	82.24%	95.34%	6.32
9	5401	NSTEELSM	241	1.56%	1,049	6.79%	14,161	91.65%	98.44%	11.66	311	2.01%	1,709	11.02%	13,483	86.97%	98.44%	11.26
10	8316	SMFG	577	4.07%	1,850	13.05%	11,746	82.88%	95.93%	2.85	618	4.35%	1,793	12.61%	11,811	83.05%	95.93%	3.39
11	8801	MTI-FU	304	9.57%	423	13.32%	2,448	77.10%	90.43%	4.19	300	8.89%	518	15.35%	2,557	75.76%	90.43%	5.03
12	2914	JT	444	2.78%	1,705	10.69%	13,797	86.52%	97.22%	4.46	454	2.58%	1,604	9.13%	15,520	88.29%	97.22%	4.87
13	7261	MAZDA	133	1.20%	797	7.20%	10,138	91.60%	98.80%	8.73	163	1.40%	1,158	9.92%	10,352	88.68%	98.80%	8.29
14	9433	KDDI	808	6.36%	1,847	14.54%	10,045	79.09%	93.64%	3.67	661	4.56%	1,831	12.62%	12,018	82.83%	93.64%	4.18
15	6501	HITACHI	384	3.77%	1,130	11.09%	8,674	85.14%	96.23%	4.68	407	3.73%	1,476	13.55%	9,014	82.72%	96.23%	5.48
16	6502	TOSHIBA	194	1.67%	1,070	9.20%	10,362	89.13%	98.33%	7.94	184	1.43%	1,143	8.88%	11,546	89.69%	98.33%	8.49
17	8830	SMIRE&D	191	10.85%	401	22.78%	1,168	66.36%	89.15%	3.02	203	10.98%	342	18.51%	1,303	70.51%	89.15%	4.06
18	9432	NTT	267	3.21%	999	12.01%	7,050	84.78%	96.79%	5.37	238	2.79%	889	10.42%	7,406	86.79%	96.79%	6.71
19	4502	TAKEDAP	340	4.30%	958	12.12%	6,609	83.58%	95.70%	2.96	400	4.85%	832	10.10%	7,007	85.05%	95.70%	3.68
20	9107	K-LINE	204	1.91%	910	8.52%	9,570	89.57%	98.09%	15.54	159	1.36%	1,036	8.88%	10,477	89.76%	98.09%	16.39
21	1801	TAISEI	218	2.61%	1,516	18.18%	6,607	79.21%	97.39%	5.87	232	2.24%	1,375	13.25%	8,773	84.52%	97.39%	7.65
22	4063	SINETUC	624	8.70%	950	13.24%	5,600	78.06%	91.30%	4.72	309	4.06%	840	11.05%	6,454	84.89%	91.30%	6.06
23	5233	PC CEMT	227	2.29%	1,182	11.95%	8,485	85.76%	97.71%	7.50	158	1.35%	1,027	8.80%	10,487	89.85%	97.71%	9.21
24	4503	ASTELLAS	309	4.16%	1,149	15.47%	5,971	80.37%	95.84%	5.26	520	6.59%	635	8.04%	6,739	85.37%	95.84%	6.88
25	8309	SMTRUST	287	3.73%	1,115	14.50%	6,289	81.77%	96.27%	6.39	269	3.05%	1,333	15.11%	7,220	81.84%	96.27%	7.22

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