

PTS Transactions of Shares Listed on Financial Instruments Exchanges

(Purpose)

These statistics publish monthly and annual data on off-exchange transactions of listed shares conducted through PTS with the aim of providing a measure for the general public to better understand PTS transactions of Shares Listed on Financial Instruments Exchanges.

(Definitions)

- “Shares Listed on Financial Instruments Exchanges” are shares listed on domestic Financial Instruments Exchanges. These statistics cover only those issued by Japanese corporations.
- “Exchange-traded Transactions” refer to sales and purchases of the above-defined shares at domestic Financial Instruments Exchanges.
- “Off-exchange transactions” refer to sales and purchases of, or intermediary, brokerage or agency services for transactions of, the above-defined shares conducted outside Financial Instruments Exchanges.
- “Sales and purchases through PTS” refer to Off-exchange transactions through proprietary trading system (PTS) operating business*1 conducted by JSDA members which have obtained the business approval pursuant to the Financial Instruments and Exchange Act *2.

*1 PTS operating business includes sales and purchases of securities, and intermediary, brokerage, or agency services for securities transactions conducted through an electronic data processing system using a specific price formation method or other similar methods by which transactions are made simultaneously with a large number of participants as a counterparty or counterparties.

*2 Sales and purchases through PTS include those of other securities than shares.

(Data Source)

The data on these statistics are gathered from reports concerning trading volume and value submitted by JSDA members conducting PTS operating business and those engaged in Off-exchange transactions.

The figures on Exchange-traded Transactions are derived from “Monthly Statistics Report” compiled and published by Tokyo Stock Exchange.

(Notes for Users)

Figures on trading volume are shown in millions of shares; those on trading value are in millions of yen and are rounded down to the million. Percentages are rounded off to three decimal places.

(Publication Timing)

The monthly statistics for the previous month are published, in principle, on the 21st day of each month on the JSDA website.

(The annual figures for the previous year are published on January 21st.)

These explanatory materials are intended to provide assistance to non-professionals using the statistical data provided by the JSDA in understanding the specialized vocabulary used in the statistics. The definitions and other explanations used are not necessarily based on laws or other regulations.