

# Japannext PTS Weekly Statistics

## 25 June 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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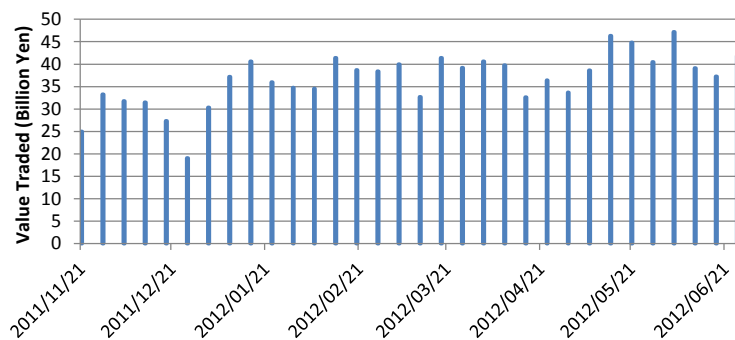
# Daily Average Statistics of The Week

## Daily Average in Week of 25-June-2012

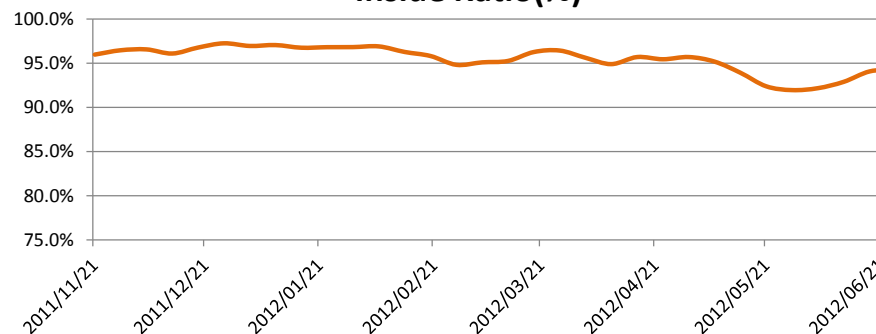
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
<b>Total</b>	<b>65,188,563</b>	<b>41,898,632,468</b>	<b>774</b>	<b>86,982</b>	<b>94.29%</b>	<b>8.77</b>
Large CAP	39,660,033	30,789,784,344	99	47,674	93.60%	8.14
Mid CAP	23,555,998	10,123,694,763	388	34,166	95.17%	9.43
Small CAP	1,972,493	985,108,062	287	5,142	94.90%	10.45

\*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

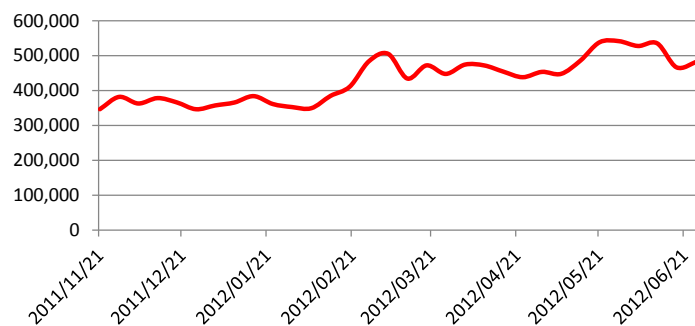
### Average Turnover



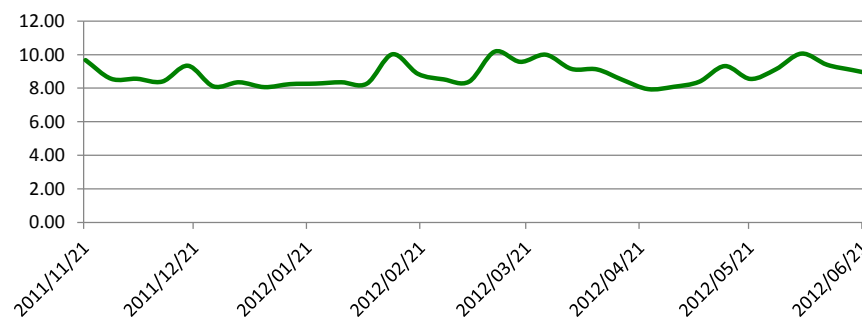
### Inside Ratio(%)



### Average Turnover per Trade



### Average Improvement(bps)



# Top 5 Average Turnover of The Week

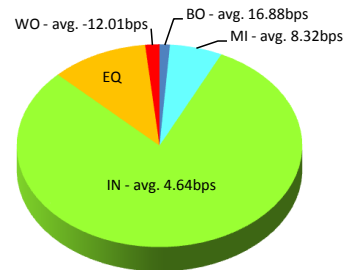
## Weekly Total in Week of 25-June-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)
7203.T	TOYOTA	7,927,072,900	3,190	7.31	4.90
8306.T	MUFG	6,612,468,970	378	5.68	9.83
8411.T	MIZUHO	6,577,494,940	134	8.20	34.45
7751.T	CANON	6,095,051,300	3,165	8.53	5.33
6954.T	FANUC	5,098,907,900	12,950	7.60	2.99

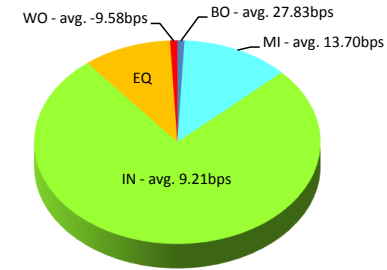
### Execution improvement patterns categorized into 5 groups.

- (1) Better Outside ("BO") – better price outside the Primary Exchange spread
- (2) Mid Price ("MI") – better price at Primary Exchange mid price
- (3) Inside BBO ("IN") – better price inside Primary Exchange BBO excluding mid price
- (4) Equal ("EQ") – equal price to Primary Exchange BBO
- (5) Worse ("WO") – worse price than Primary Exchange

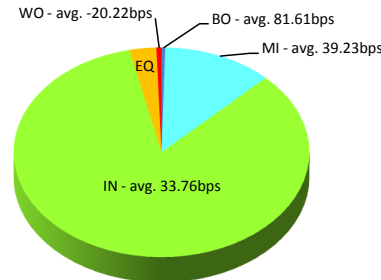
### TOYOTA(7203.T)



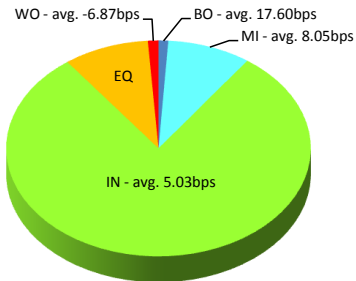
### MUFG(8306.T)



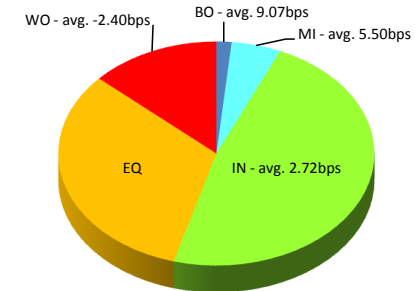
### MIZUHO(8411.T)



### CANON(7751.T)



### FANUC(6954.T)



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

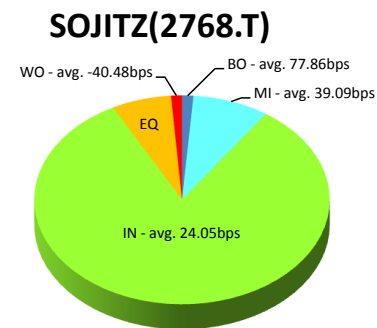
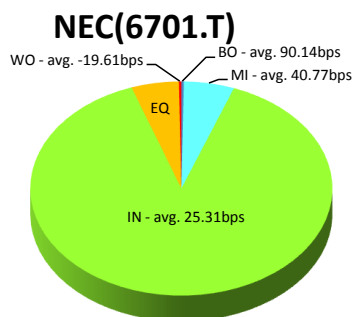
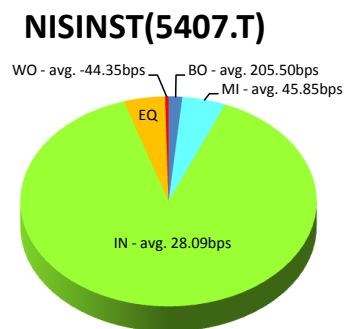
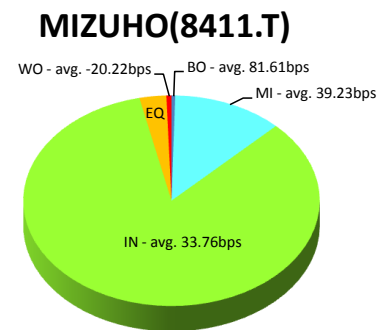
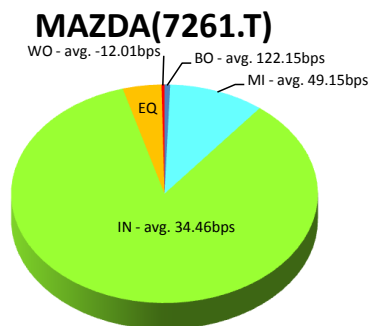
# Top 5 Average Improvement of The Week

## Weekly Total in Week of 25-June-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)
7261.T	MAZDA	1,122,749,200	107	8.47	36.02
8411.T	MIZUHO	6,577,494,940	134	8.20	34.45
5407.T	NISINST	120,748,500	111	6.97	28.99
6701.T	NEC	489,524,500	123	7.02	26.19
2768.T	SOJITZ	186,058,310	131	6.27	25.43

### Execution improvement patterns categorized into 5 groups.

- (1) **Better Outside ("BO")** – better price outside the Primary Exchange spread
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- (3) **Inside BBO ("IN")** – better price inside Primary Exchange BBO excluding mid price
- (4) **Equal ("EQ")** – equal price to Primary Exchange BBO
- (5) **Worse ("WO")** – worse price than Primary Exchange



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

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Note3: Weekly Total Turnover > 100 Million JPY

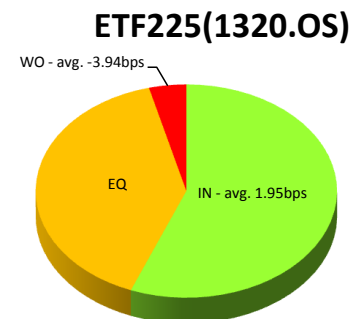
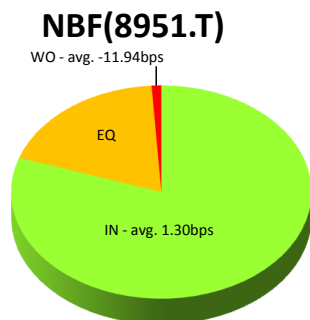
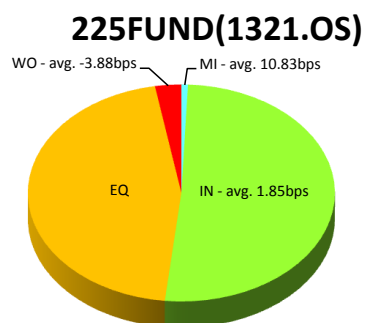
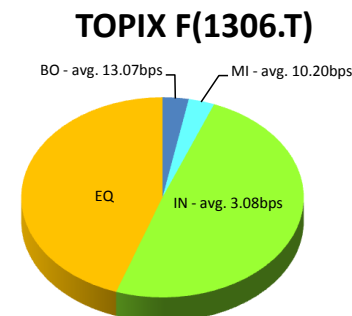
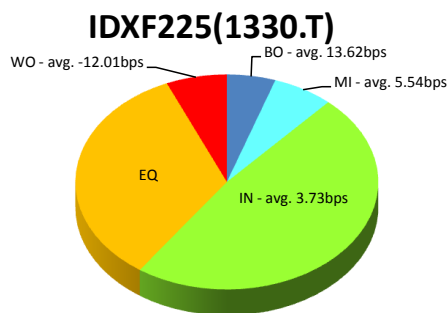
# Top 5 ETFs & REITs of The Week

## Weekly Total in Week of 25-June-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)
1330.T	IDXF225	305,626,150	9,250	4.25	<b>3.94</b>
1306.T	TOPIX F	142,461,280	793	2.38	<b>3.49</b>
1321.OS	225FUND	119,345,260	9,230	1.29	<b>1.97</b>
8951.T	NBF	101,510,800	771,000	1.05	<b>1.05</b>
1320.OS	ETF225	53,377,795	9,200	1.85	<b>1.95</b>

### Execution improvement patterns categorized into 5 groups.

- (1) **Better Outside ("BO")** – better price outside the Primary Exchange spread
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