

# Japannext PTS Weekly Statistics

## 2 July 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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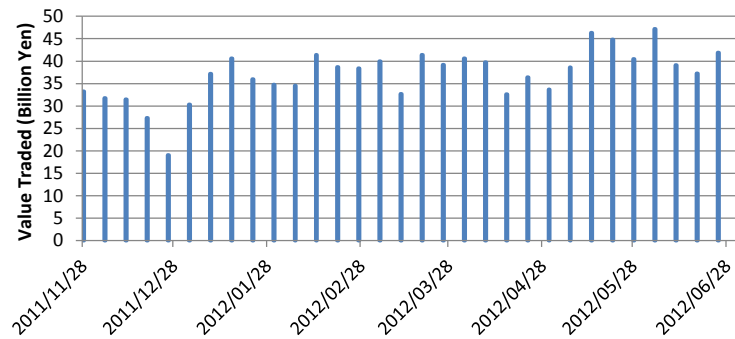
# Daily Average Statistics of The Week

## Daily Average in Week of 2-July-2012

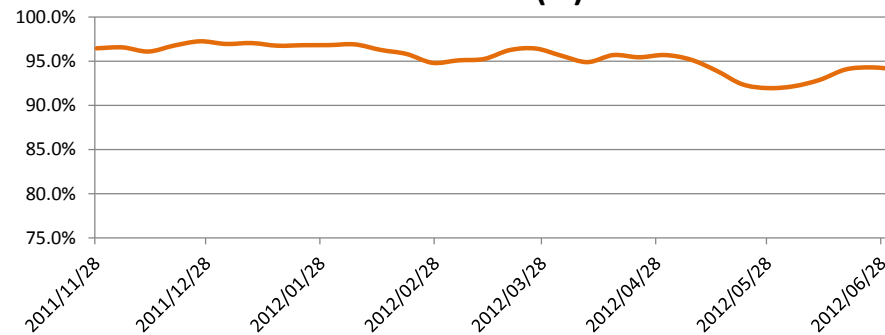
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
<b>Total</b>	<b>62,387,796</b>	<b>38,908,315,758</b>	<b>781</b>	<b>83,924</b>	<b>94.05%</b>	<b>8.77</b>
Large CAP	38,728,580	28,052,429,089	100	45,744	93.15%	7.95
Mid CAP	21,719,051	9,918,700,213	388	32,799	95.06%	9.64
Small CAP	1,940,165	937,186,456	294	5,381	95.53%	10.42

\*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

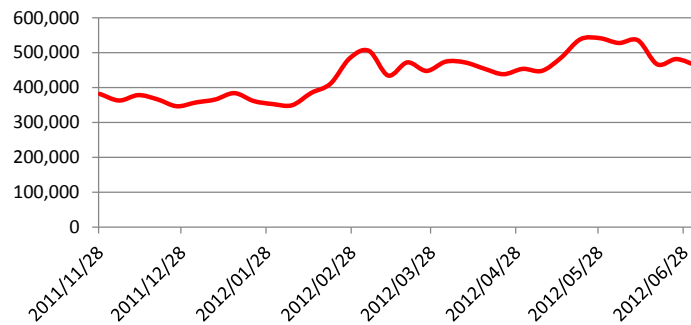
### Average Turnover



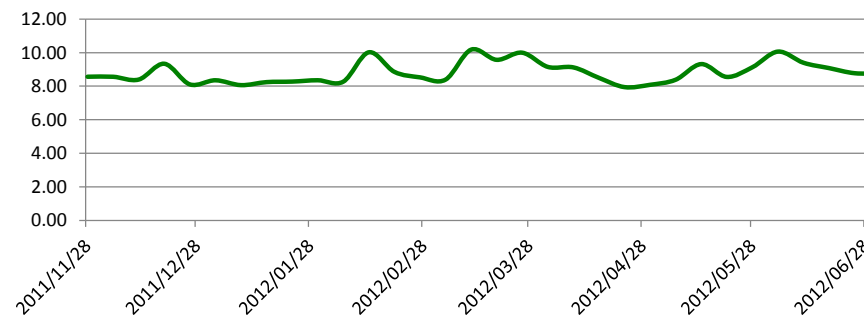
### Inside Ratio(%)



### Average Turnover per Trade



### Average Improvement(bps)



# Top 5 Average Turnover of The Week

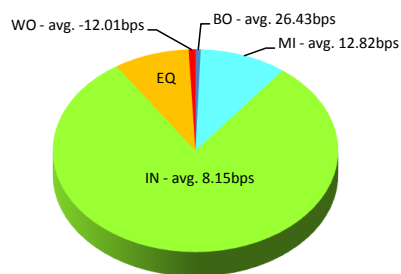
## Weekly Total in Week of 2-July-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)
8306.T	MUFG	7,469,055,560	394	6.63	<b>8.66</b>
7203.T	TOYOTA	7,328,066,050	3,215	9.34	<b>4.69</b>
8411.T	MIZUHO	6,152,238,110	133	11.63	<b>31.19</b>
9432.T	NTT	4,394,777,150	3,765	10.57	<b>4.57</b>
7751.T	CANON	4,227,592,750	3,120	9.41	<b>5.07</b>

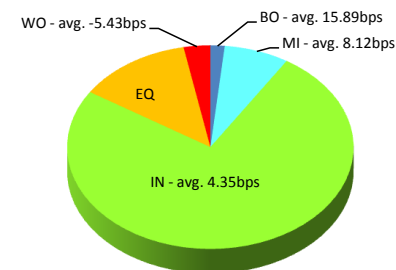
### Execution improvement patterns categorized into 5 groups.

- (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

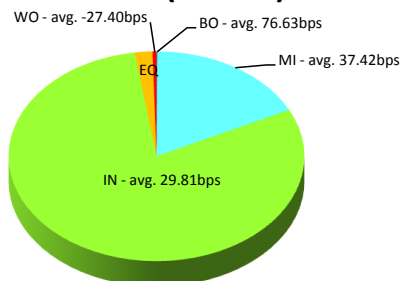
### MUFG(8306.T)



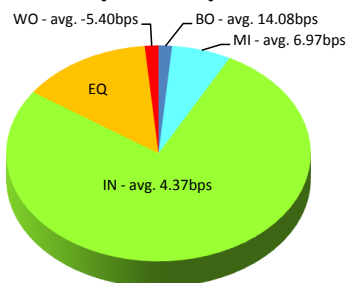
### TOYOTA(7203.T)



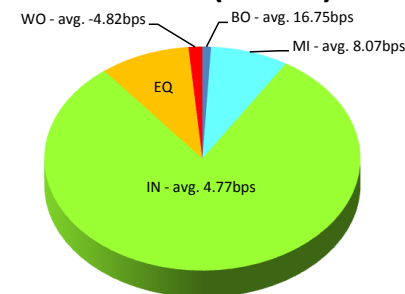
### MIZUHO(8411.T)



### NTT(9432.T)



### CANON(7751.T)



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

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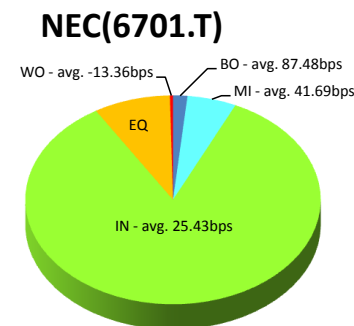
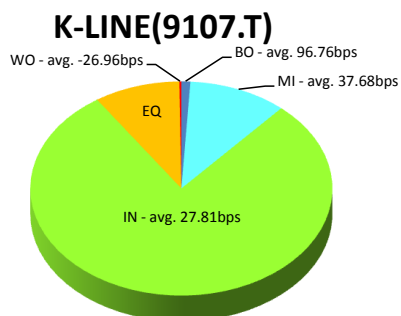
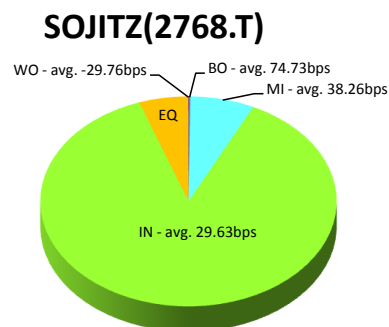
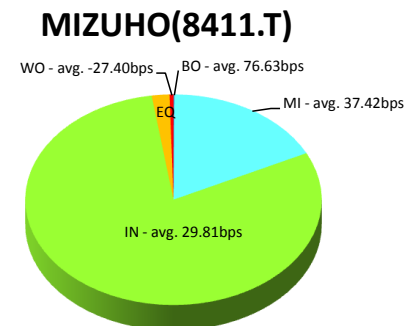
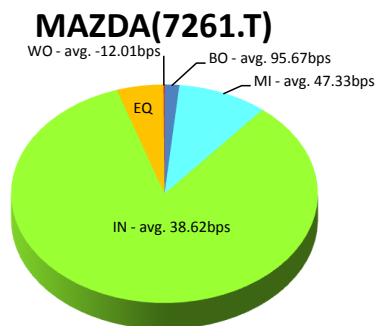
# Top 5 Average Improvement of The Week

## Weekly Total in Week of 2-July-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)
7261.T	MAZDA	930,096,800	104	9.96	<b>39.50</b>
8411.T	MIZUHO	6,152,238,110	133	11.63	<b>31.19</b>
2768.T	SOJITZ	185,243,910	130	4.06	<b>30.27</b>
9107.T	K-LINE	547,634,000	131	2.20	<b>28.97</b>
6701.T	NEC	527,763,600	116	5.27	<b>26.41</b>

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Note3: Weekly Total Turnover > 100 Million JPY

## Top 5 ETFs & REITs of The Week

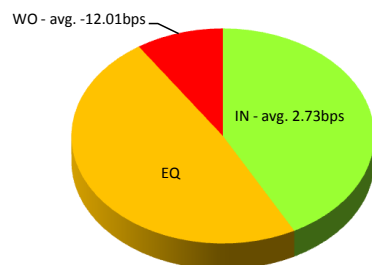
### Weekly Total in Week of 2-July-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)
1330.T	IDXF225	252,734,980	9,130	3.89	<b>2.73</b>
1306.T	TOPIX F	83,697,395	777	1.19	<b>3.47</b>
8951.T	NBF	50,598,200	761,000	0.86	<b>1.29</b>
8952.T	JRE	11,071,500	729,000	0.25	<b>1.18</b>
8968.T	FK-REIT	9,019,800	556,000	1.77	<b>1.77</b>

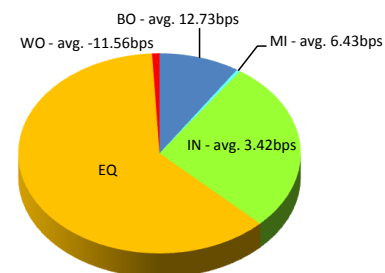
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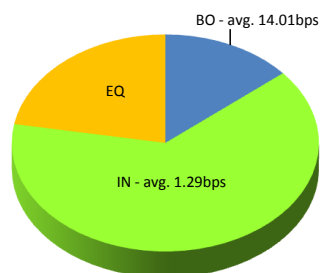
**IDXF225(1330.T)**



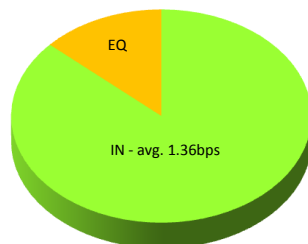
**TOPIX F(1306.T)**



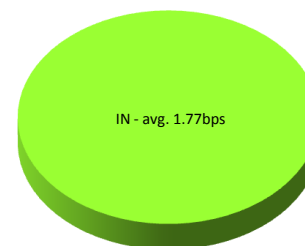
**NBF(8951.T)**



**JRE(8952.T)**



**FK-REIT(8968.T)**



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