

# Japannext PTS Weekly Statistics

## 30 July 2012

Registration as : Registration as a Financial Instrument Business Operator under the Financial Instruments and Exchange Act (FIEA) (including authorization to operate a Proprietary Trading System (PTS)),  
Director of Kant Director of Kanto Local Finance Bureau (Kinsho) No.45

TEL: +81-3-4577-4040

FAX: +81-3-3261-1702

MAIL: [ptsbiz@japannext.co.jp](mailto:ptsbiz@japannext.co.jp)

WEB Japanese:

<http://www.japannext.co.jp/ja>

English: <http://www.japannext.co.jp/en>

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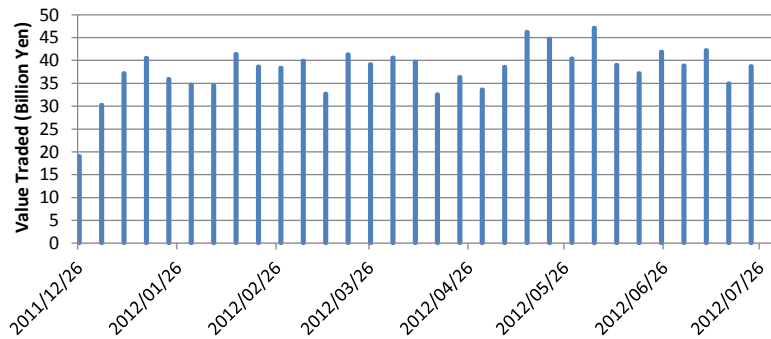
# Daily Average Statistics of The Week

## Daily Average in Week of 30-July-2012

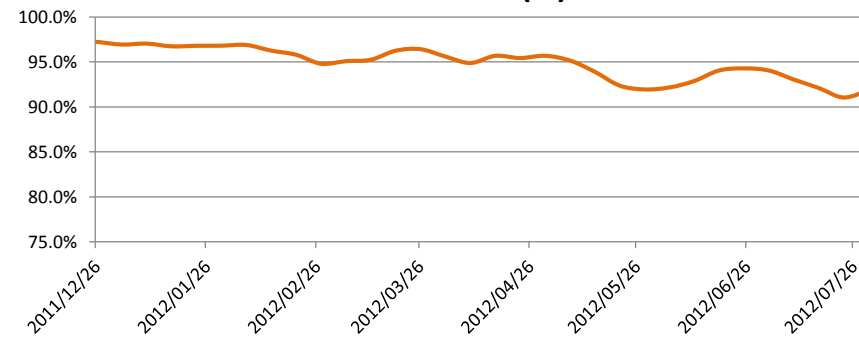
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
<b>Total</b>	<b>67,861,405</b>	<b>36,526,450,486</b>	<b>786</b>	<b>88,736</b>	<b>91.86%</b>	<b>9.89</b>
Large CAP	37,058,870	23,727,686,376	99	43,657	91.90%	8.74
Mid CAP	28,634,726	11,712,775,054	386	39,187	91.65%	11.06
Small CAP	2,167,809	1,085,989,056	300	5,892	93.03%	10.72

\*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

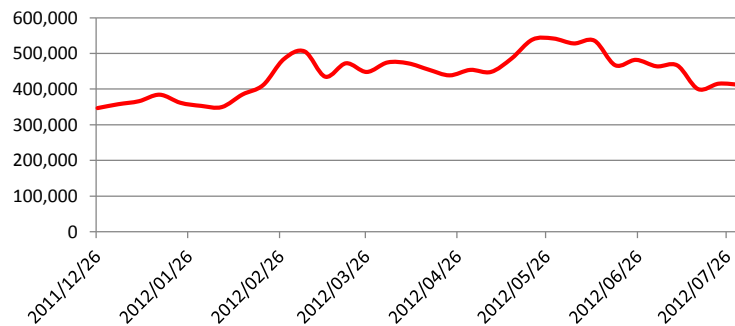
### Average Turnover



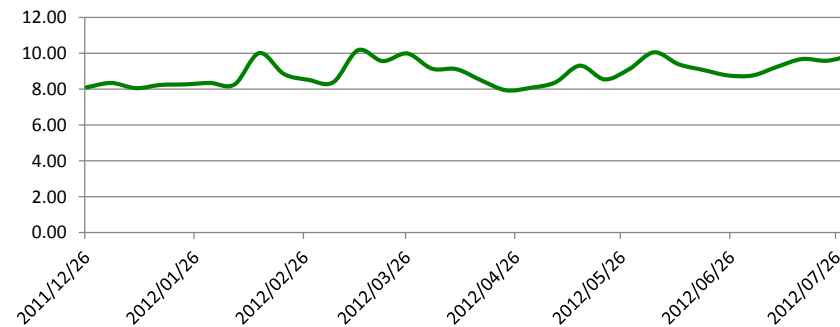
### Inside Ratio(%)



### Average Turnover per Trade



### Average Improvement(bps)

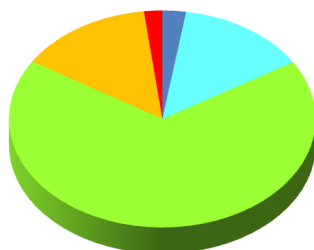


## Top 5 Average Turnover of The Week

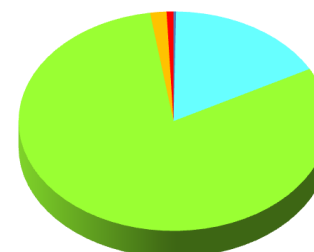
### Weekly Total in Week of 30-July-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
8306.T	MUFG	5,341,734,630	370	4.74	9.56	28.18	13.46	8.77	-8.82
8411.T	MIZUHO	5,049,016,790	131	8.55	32.11	81.16	38.19	30.84	-27.29
7203.T	TOYOTA	4,982,934,800	3,065	4.41	4.57	11.51	8.07	4.33	-3.85
9432.T	NTT	3,624,417,300	3,645	11.59	3.91	15.11	7.48	3.69	-4.89
7201.T	NISSAN	3,564,181,130	738	6.26	3.90	14.38	7.18	3.64	-5.48

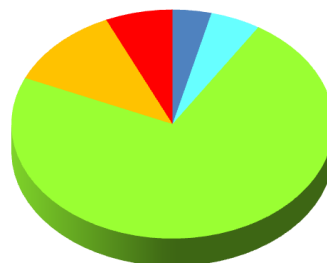
MUFG(8306.T)



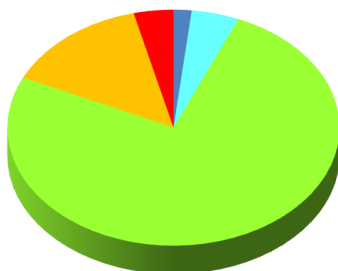
MIZUHO(8411.T)



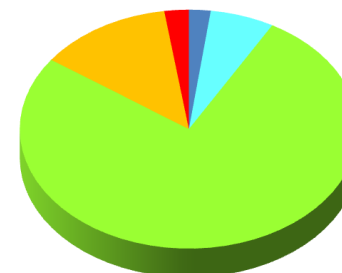
TOYOTA(7203.T)



NTT(9432.T)



NISSAN(7201.T)



**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

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

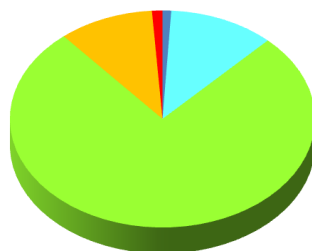
Note2: Price improvement is calculated by comparing the execution price against the primary market's best bid for each sell or best offer for each buy at the point of execution and is calculated from the perspective of the Taker side of the trade

## Top 5 Average Improvement of The Week

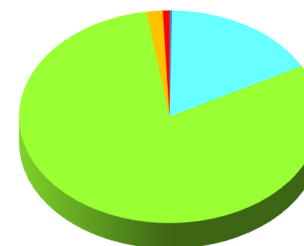
### Weekly Total in Week of 30-July-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
9107.T	K-LINE	521,706,200	106	3.80	36.43	90.52	46.19	35.01	-61.65
8411.T	MIZUHO	5,049,016,790	131	8.55	32.11	81.16	38.19	30.84	-27.29
6701.T	NEC	708,374,700	110	5.02	30.15	97.02	46.14	28.65	-75.13
2768.T	SOJITZ	327,675,000	111	8.25	31.89	103.43	41.90	30.72	-20.23
4004.T	SHOWDEN	660,820,700	129	9.67	27.37	81.40	37.74	25.76	-31.92

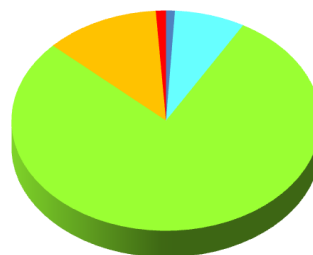
K-LINE(9107.T)



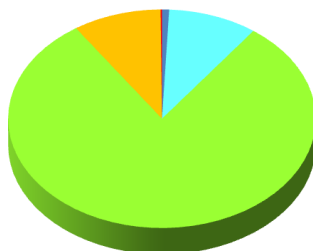
MIZUHO(8411.T)



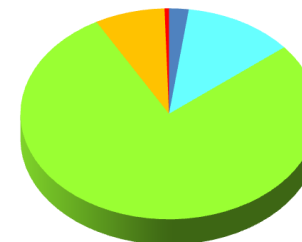
NEC(6701.T)



SOJITZ(2768.T)



SHOWDEN(4004.T)



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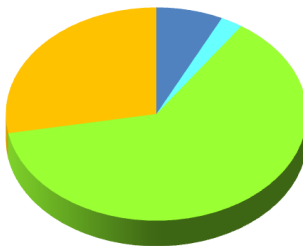
Note3: Weekly Total Turnover > 100 Million JPY

## Top 5 ETFs & REITs of The Week

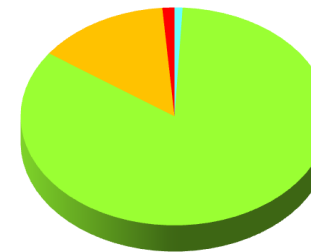
### Weekly Total in Week of 30-July-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
1306.T	TOPIX F	246,677,534	729	2.36	3.52	13.62	10.17	3.26	0.00
8951.T	NBF	199,921,800	768,000	4.58	1.43	0.00	13.09	1.32	-16.22
1330.T	IDXF225	45,524,870	8,660	0.93	3.55	16.07	8.66	2.53	-5.74
8952.T	JRE	45,190,500	749,000	0.95	1.70	13.38	0.00	1.83	-12.31
8955.T	JPN-PRI	44,065,590	208,700	0.39	1.63	35.01	0.00	1.54	-9.65

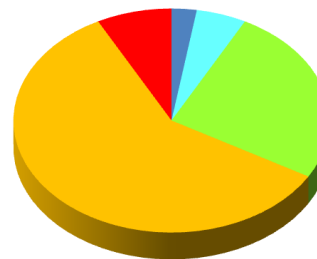
TOPIX F(1306.T)



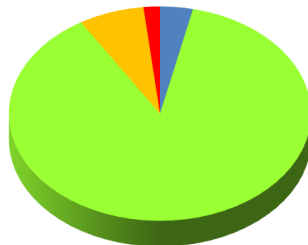
NBF(8951.T)



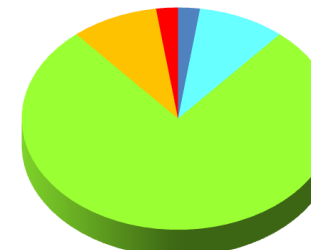
IDXF225(1330.T)



JRE(8952.T)



JPN-PRI(8955.T)



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