

# Japannext PTS Weekly Statistics

## 6 August 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)),  
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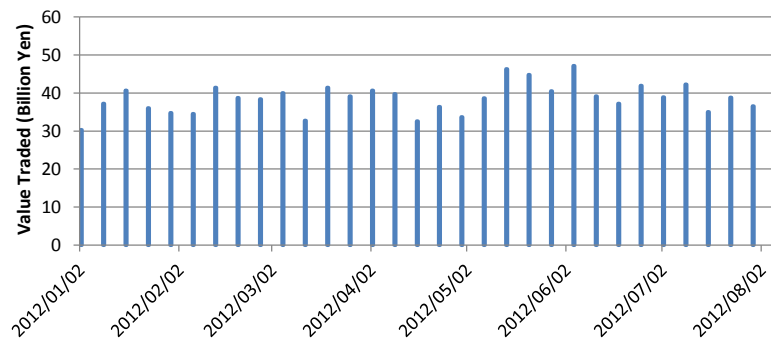
# Daily Average Statistics of The Week

## Daily Average in Week of 6-August-2012

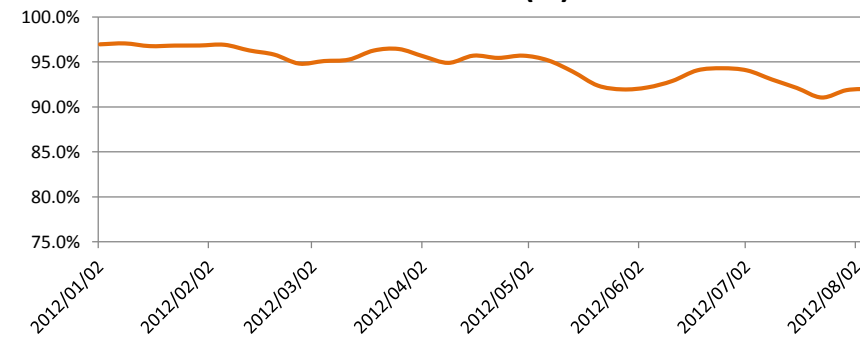
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
<b>Total</b>	<b>84,363,996</b>	<b>49,130,097,167</b>	<b>789</b>	<b>98,122</b>	<b>92.00%</b>	<b>10.03</b>
Large CAP	46,705,606	33,081,373,475	100	47,388	91.57%	8.57
Mid CAP	34,936,846	14,555,232,714	389	43,654	92.23%	11.37
Small CAP	2,721,544	1,493,490,978	300	7,080	93.49%	11.54

\*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

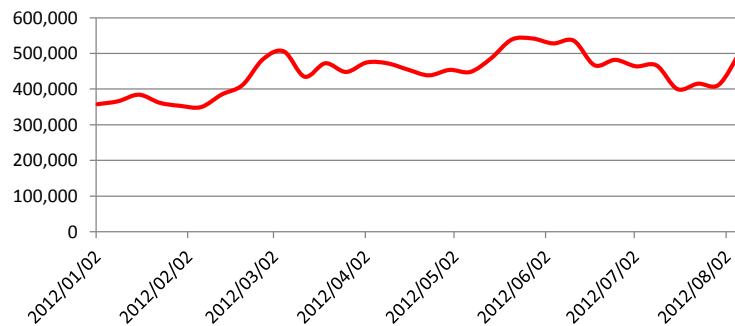
### Average Turnover



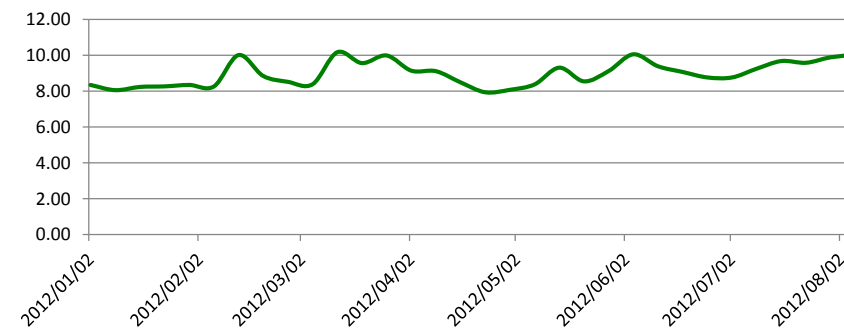
### Inside Ratio(%)



### Average Turnover per Trade



### Average Improvement(bps)

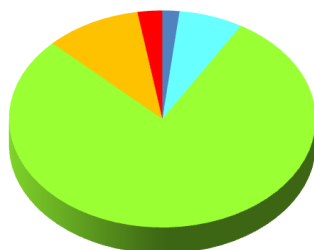


## Top 5 Average Turnover of The Week

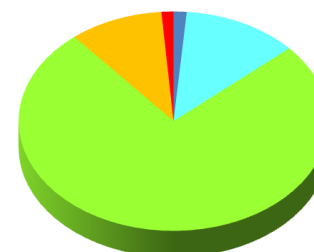
### Weekly Total in Week of 6-August-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
7203.T	TOYOTA	9,279,542,450	3,170	8.14	4.79	17.10	8.08	4.51	-5.02
8306.T	MUFG	6,362,046,280	367	7.08	9.27	27.69	13.57	8.59	-9.08
8411.T	MIZUHO	5,656,056,520	131	11.25	30.43	77.89	38.02	29.09	-22.86
7201.T	NISSAN	5,102,197,090	773	9.81	3.94	14.01	6.89	3.69	-4.86
7267.T	HONDA	5,009,049,930	2,498	7.18	1.76	5.06	3.40	1.60	-1.82

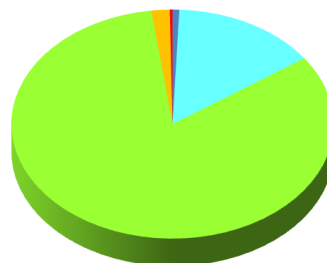
TOYOTA(7203.T)



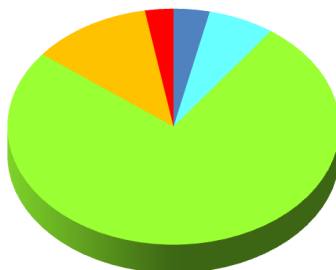
MUFG(8306.T)



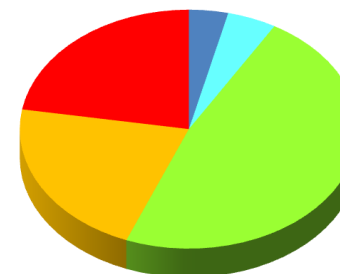
MIZUHO(8411.T)



NISSAN(7201.T)



HONDA(7267.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

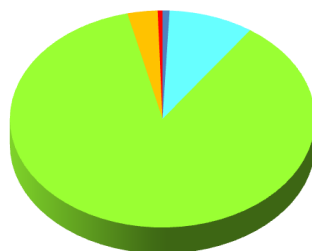
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## Top 5 Average Improvement of The Week

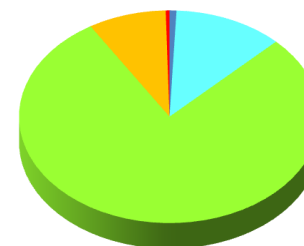
### Weekly Total in Week of 6-August-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
2768.T	SOJITZ	374,062,900	117	8.91	39.20	88.32	44.62	38.63	-27.76
6701.T	NEC	319,686,400	112	4.56	35.00	95.51	44.56	33.57	-40.16
8411.T	MIZUHO	5,656,056,520	131	11.25	30.43	77.89	38.02	29.09	-22.86
5405.T	SMI-MTI	301,641,400	122	4.59	29.69	85.35	41.86	28.49	-12.10
4004.T	SHOWDEN	446,452,400	136	7.37	27.96	82.87	36.76	26.42	-22.99

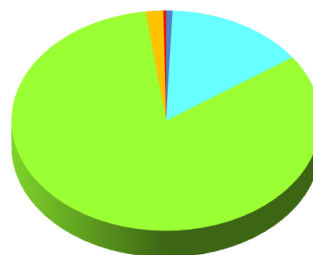
SOJITZ(2768.T)



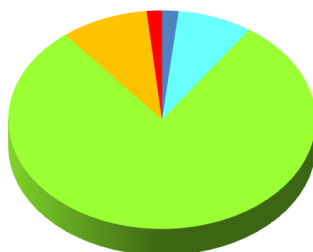
NEC(6701.T)



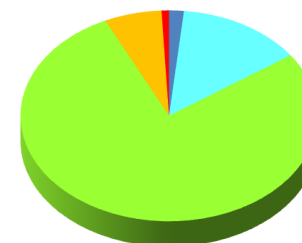
MIZUHO(8411.T)



SMI-MTI(5405.T)



SHOWDEN(4004.T)



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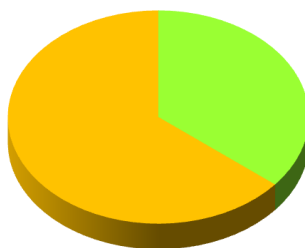
Note3: Weekly Total Turnover > 100 Million JPY

## Top 5 ETFs & REITs of The Week

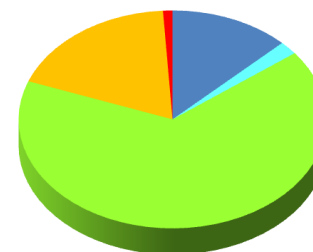
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1308.T	IDXFTPX	527,619,570	744	49.95	2.50	0.00	0.00	2.50	0.00
1306.T	TOPIX F	228,407,431	755	4.19	4.40	13.60	12.50	4.16	-6.66
1330.T	IDXF225	181,675,600	9,000	2.43	4.47	0.00	7.39	4.00	-2.99
8951.T	NBF	181,012,500	762,000	4.92	1.22	13.10	0.00	1.30	-11.66
1321.OS	225FUND	174,964,617	8,970	1.67	1.42	38.63	0.00	1.42	-5.28

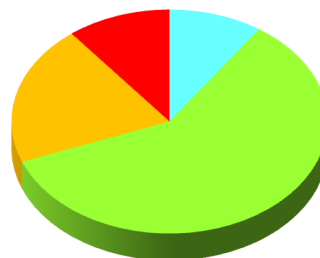
IDXFTPX(1308.T)



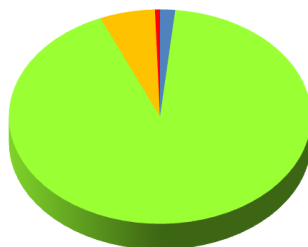
TOPIX F(1306.T)



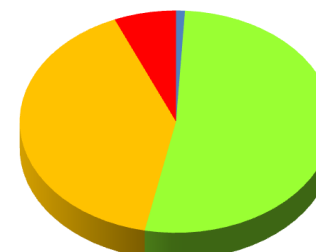
IDXF225(1330.T)



NBF(8951.T)



225FUND(1321.OS)



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