

Japannext PTS Weekly Statistics

13 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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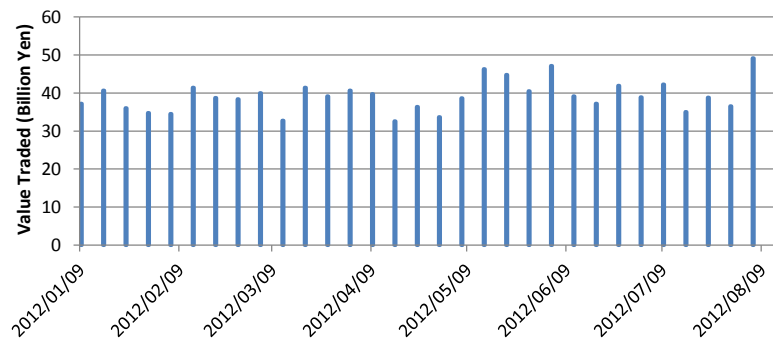
Daily Average Statistics of The Week

Daily Average in Week of 13-August-2012

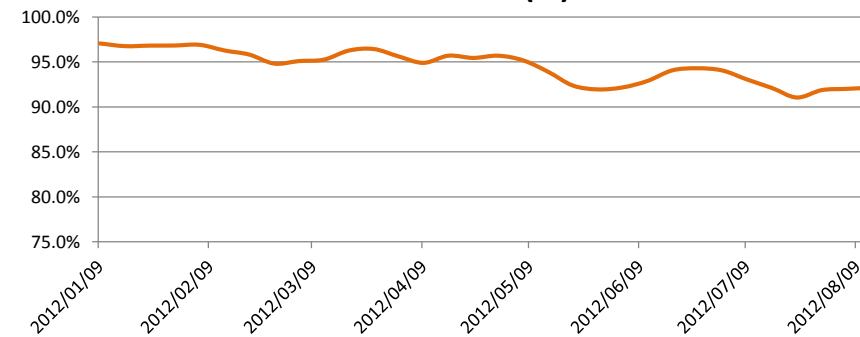
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
Total	66,502,940	36,459,016,288	796	79,728	92.13%	9.40
Large CAP	37,611,752	24,027,038,886	99	38,999	92.17%	8.31
Mid CAP	26,967,628	11,322,468,996	389	35,093	92.07%	10.56
Small CAP	1,923,559	1,109,508,406	308	5,636	92.23%	9.56

*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

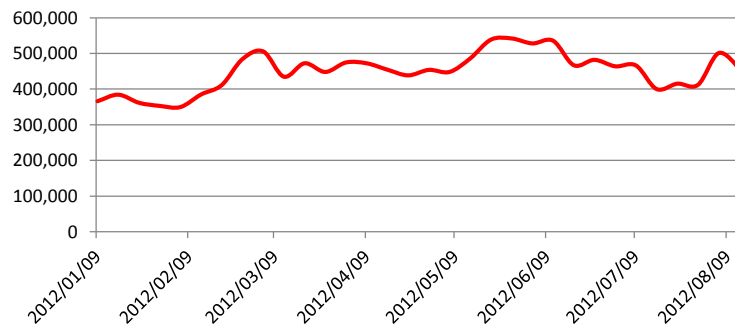
Average Turnover



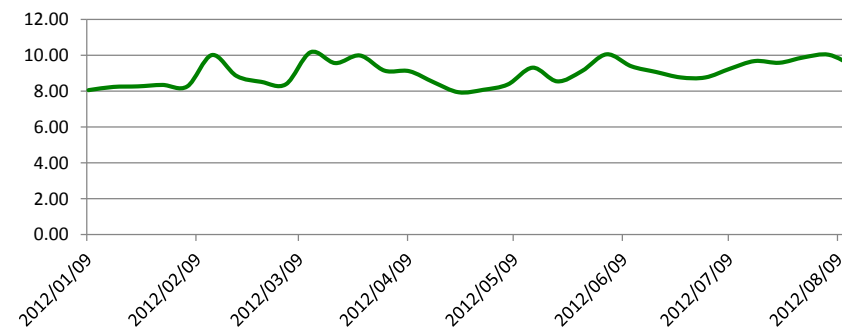
Inside Ratio(%)



Average Turnover per Trade



Average Improvement(bps)

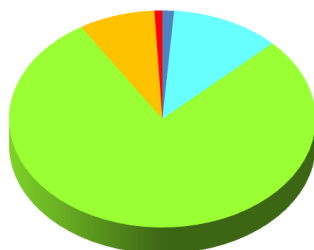


Top 5 Average Turnover of The Week

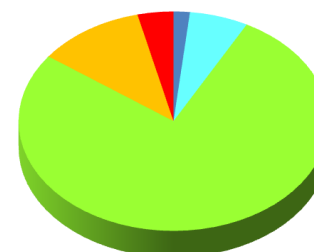
Weekly Total in Week of 13-August-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
8306.T	MUFG	6,643,064,580	370	8.39	9.17	29.59	13.81	8.49	-8.16
7203.T	TOYOTA	4,530,370,850	3,275	5.76	4.46	16.80	7.87	4.19	-4.94
8411.T	MIZUHO	3,868,224,130	132	9.15	31.74	82.92	38.73	30.49	-26.65
7201.T	NISSAN	3,725,780,110	795	8.73	4.07	14.48	6.76	3.87	-4.64
9432.T	NTT	3,358,393,950	3,805	9.97	4.08	14.76	6.84	3.80	-4.27

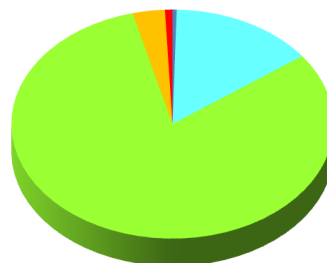
MUFG(8306.T)



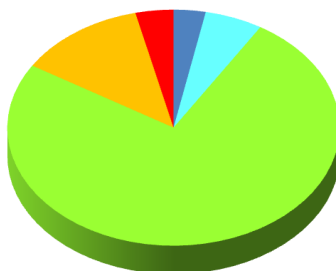
TOYOTA(7203.T)



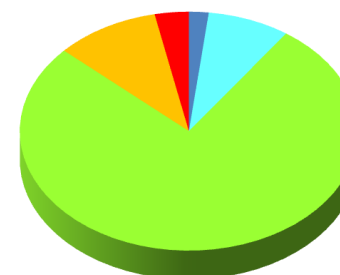
MIZUHO(8411.T)



NISSAN(7201.T)



NTT(9432.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

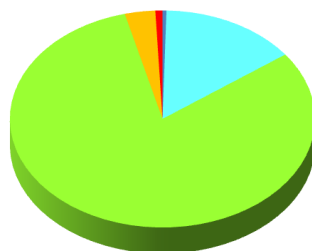
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Top 5 Average Improvement of The Week

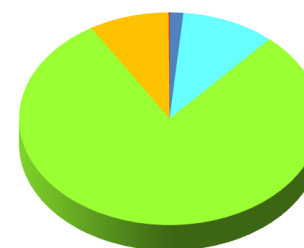
Weekly Total in Week of 13-August-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
8411.T	MIZUHO	3,868,224,130	132	9.15	31.74	82.92	38.73	30.49	-26.65
4004.T	SHOWDEN	283,400,700	141	6.49	29.32	80.34	37.28	28.31	-7.47
6701.T	NEC	225,772,000	112	4.05	28.51	93.96	47.15	26.70	-51.97
9107.T	K-LINE	525,760,000	113	5.89	26.95	96.49	45.34	24.31	-37.75
2768.T	SOJITZ	261,145,260	118	13.43	27.64	85.72	42.76	26.54	-70.41

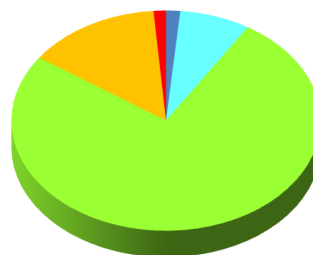
MIZUHO(8411.T)



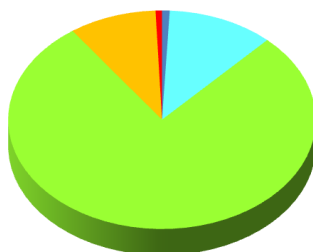
SHOWDEN(4004.T)



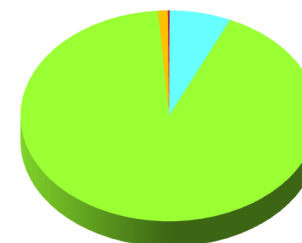
NEC(6701.T)



K-LINE(9107.T)



SOJITZ(2768.T)



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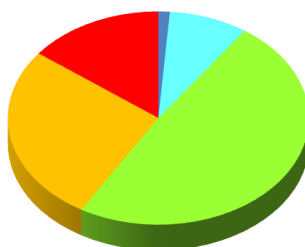
Note3: Weekly Total Turnover > 100 Million JPY

Top 5 ETFs & REITs of The Week

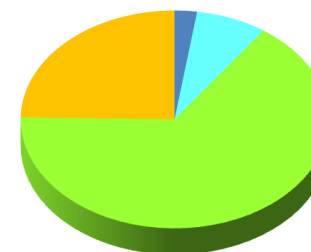
Weekly Total in Week of 13-August-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
1330.T	IDXF225	263,488,040	9,280	3.58	3.54	11.12	5.49	3.20	-4.18
1306.T	TOPIX F	226,547,894	772	3.71	3.65	13.43	8.61	3.08	0.00
1321.OS	225FUND	155,786,971	9,250	1.85	4.70	15.50	7.36	4.62	-7.89
8952.T	JRE	144,728,500	747,000	3.11	1.39	0.00	0.00	1.45	-11.99
8951.T	NBF	83,261,900	775,000	1.44	1.30	30.49	0.00	1.30	-11.67

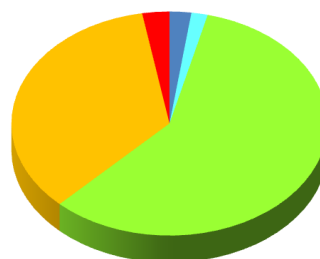
IDXF225(1330.T)



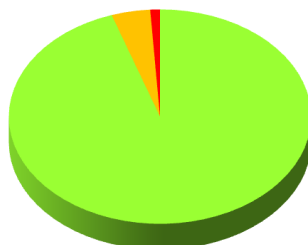
TOPIX F(1306.T)



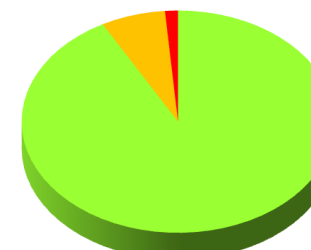
225FUND(1321.OS)



JRE(8952.T)



NBF(8951.T)



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