Japannext PTS Weekly Statistics

5 November 2012

Registration as a 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

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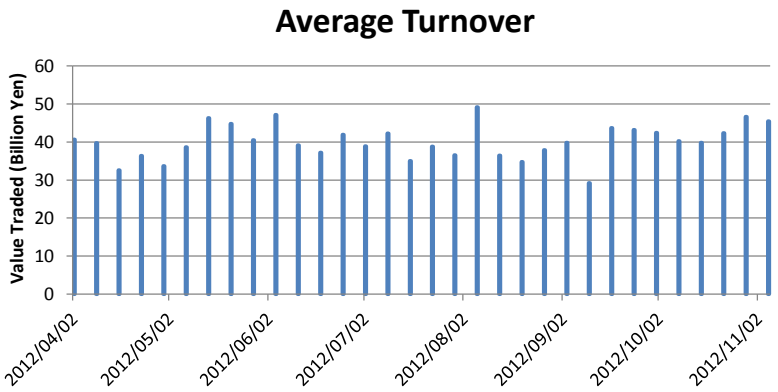
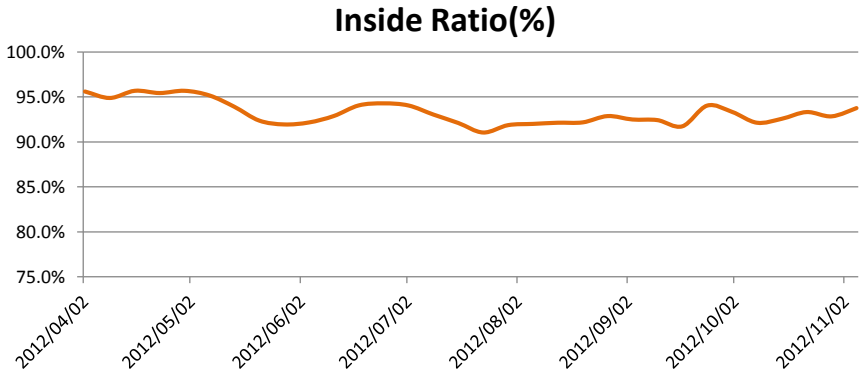
Daily Average Statistics of The Week

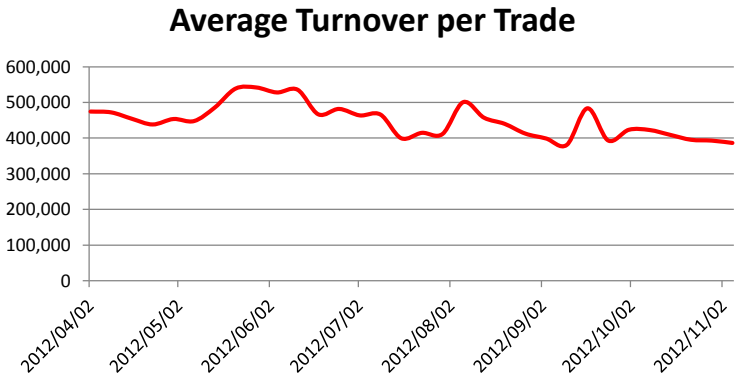
Daily Average in Week of 5-November-2012

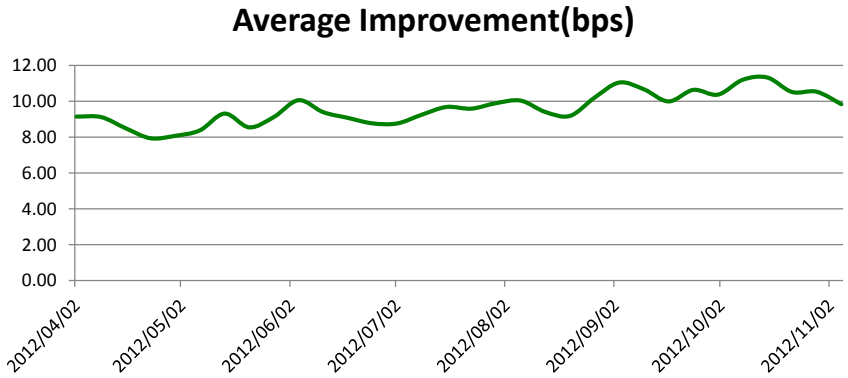
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
Total	**79,026,453**	**45,469,410,622**	**966**	**117,617**	**93.76%**	**9.83**
Large CAP	35,135,888	28,164,167,782	100	52,259	93.88%	6.93
Mid CAP	39,508,258	15,341,144,401	396	54,686	93.59%	12.27
Small CAP	4,382,307	1,964,098,439	470	10,672	94.04%	11.81

***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









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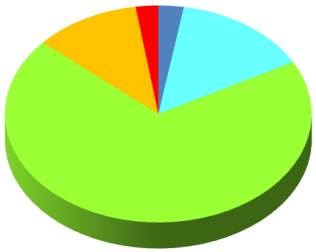
Top 5 Average Turnover of The Week

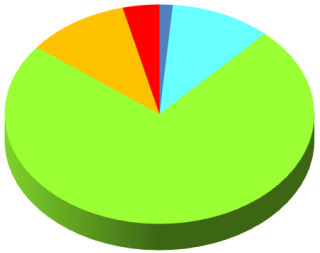
Weekly Total in Week of 5-November-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
7203.T	TOYOTA	6,432,899,600	3,140	5.88	**4.69**	16.53	**8.00**	**4.00**	-5.40
9432.T	NTT	3,540,613,450	3,725	7.85	**4.21**	14.19	**6.94**	**3.82**	-5.65
7267.T	HONDA	3,521,209,940	2,388	5.22	**1.66**	5.24	**3.56**	**1.36**	-1.99
8058.T	MITBISI	3,450,877,690	1,451	8.00	**2.44**	7.46	**4.82**	**2.22**	-2.58
8031.T	MITSUI	3,324,616,660	1,089	8.50	**3.15**	10.00	**5.43**	**2.93**	-3.33

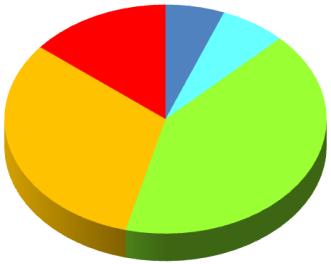
TOYOTA(7203.T)



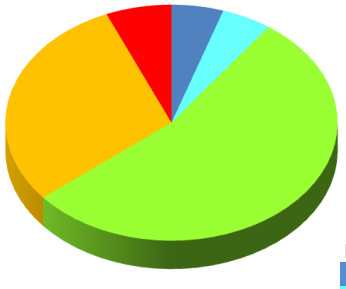
NTT(9432.T)



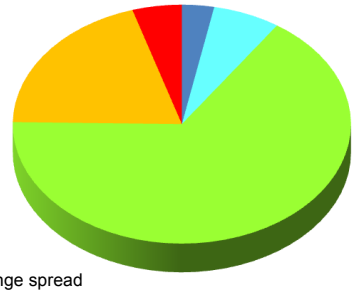
HONDA(7267.T)



MITBISI(8058.T)



MITSUI(8031.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

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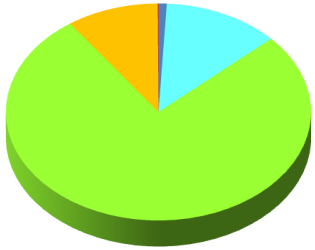
Top 5 Average Improvement of The Week

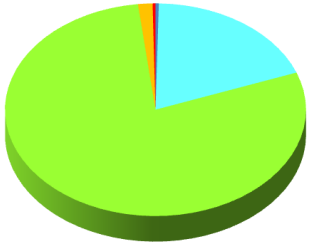
Weekly Total in Week of 5-November-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
9107.T	K-LINE	594,373,900	99	7.13	**39.60**	105.16	**48.64**	**38.15**	-39.45
7261.T	MAZDA	1,266,894,900	105	12.08	**39.15**	101.49	**47.55**	**37.12**	-45.81
8411.T	MIZUHO	3,204,359,280	123	19.20	**34.50**	81.03	**40.10**	**33.95**	-7.99
8303.T	SHINSEI	1,056,994,600	123	7.98	**34.09**	88.02	**41.58**	**30.28**	-25.01
4004.T	SHOWDEN	522,633,400	113	9.12	**33.99**	88.80	**44.76**	**32.37**	-35.10

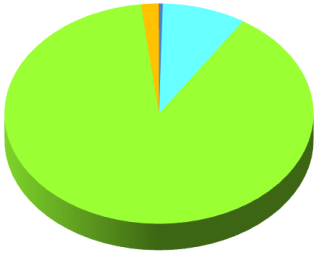
K-LINE(9107.T)



MAZDA(7261.T)



MIZUHO(8411.T)



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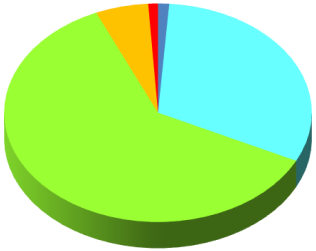
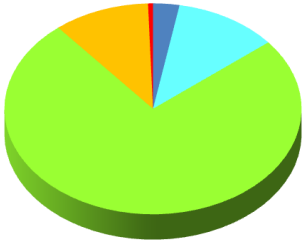


SHOWDEN(4004.T)



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Note3: Weekly Total Turnover > 100 Million JPY

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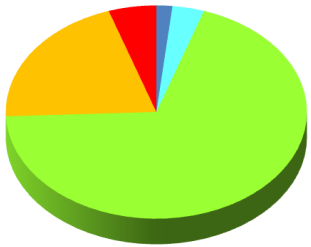
Top 5 ETFs & REITs of The Week

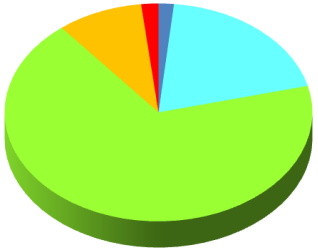
Weekly Total in Week of 5-November-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
1330.T	IDXF225	577,915,190	8,940	8.25	**3.94**	14.95	**6.84**	**3.80**	-3.12
1306.T	TOPIX F	324,719,746	745	5.98	**5.70**	15.17	**7.90**	**5.07**	-3.52
8951.T	NBF	136,091,600	857,000	2.49	**1.16**	11.70	**0.00**	**1.16**	-8.40
8952.T	JRE	122,090,700	793,000	1.56	**1.89**	13.83	**6.26**	**1.85**	0.00
1308.T	IDXFTPX	111,591,660	734	12.41	**7.78**	38.15	**0.00**	**6.62**	-1.34

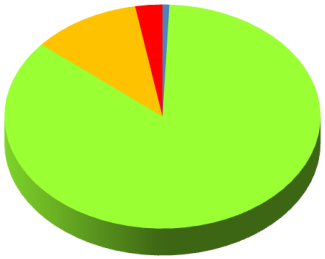
IDXF225(1330.T)



TOPIX F(1306.T)



NBF(8951.T)



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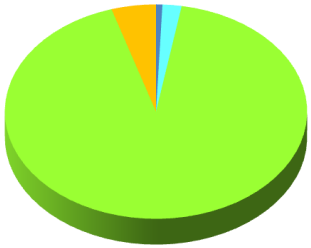
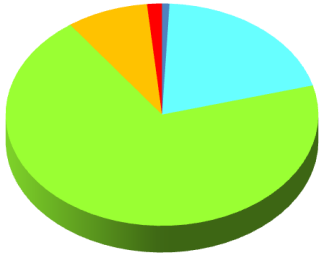


IDXFTPX(1308.T)



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