

Japannext PTS Weekly Statistics

12 November 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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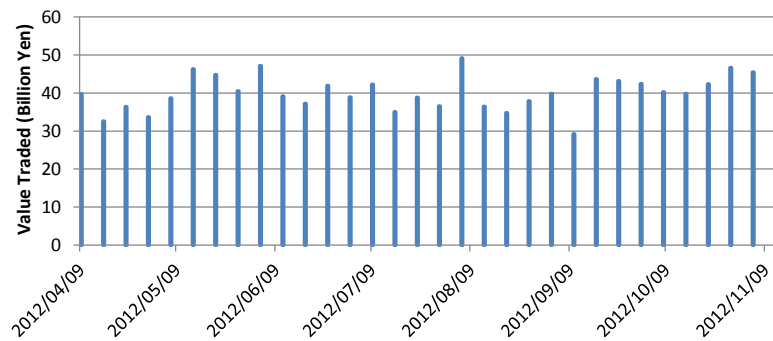
Daily Average Statistics of The Week

Daily Average in Week of 12-November-2012

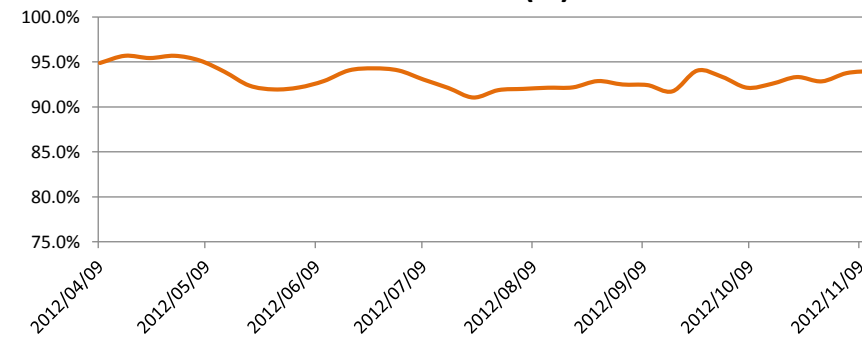
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
Total	82,168,533	44,710,044,228	1,023	121,894	93.99%	10.61
Large CAP	35,082,713	26,610,611,260	100	52,609	94.18%	7.79
Mid CAP	41,527,855	15,644,532,161	398	55,514	93.87%	12.95
Small CAP	5,557,964	2,454,900,807	525	13,771	93.79%	12.21

*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

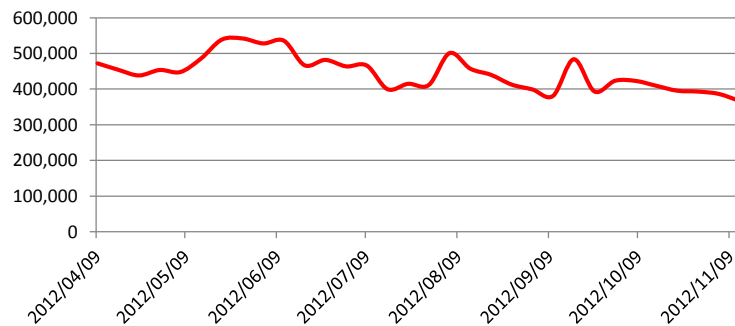
Average Turnover



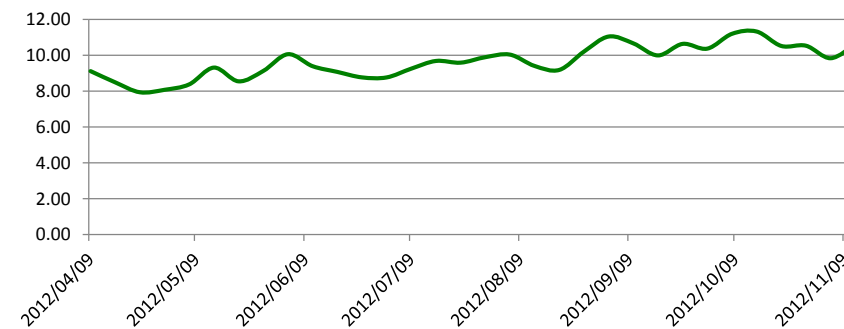
Inside Ratio(%)



Average Turnover per Trade



Average Improvement(bps)

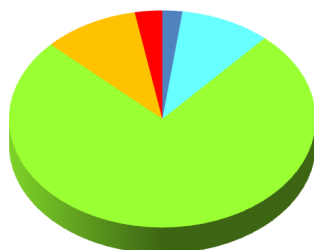


Top 5 Average Turnover of The Week

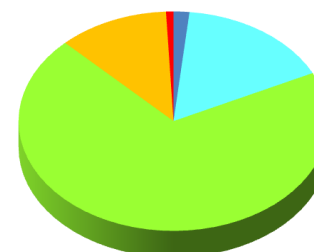
Weekly Total in Week of 12-November-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
7203.T	TOYOTA	6,401,133,700	3,325	5.47	4.73	16.92	8.15	4.30	-5.71
8306.T	MUFG	4,970,218,490	366	5.82	9.99	28.78	14.10	9.04	-11.40
8411.T	MIZUHO	4,251,744,740	128	10.68	36.35	79.54	40.73	35.63	-17.87
9432.T	NTT	3,986,583,050	3,625	7.34	4.77	14.16	6.98	4.41	-5.36
7201.T	NISSAN	3,449,321,840	738	5.30	4.73	15.30	7.59	4.38	-5.94

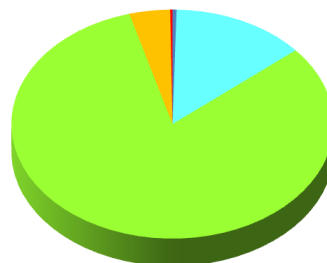
TOYOTA(7203.T)



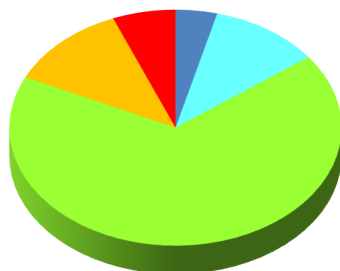
MUFG(8306.T)



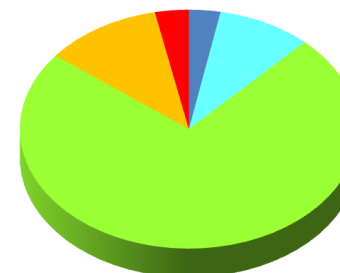
MIZUHO(8411.T)



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

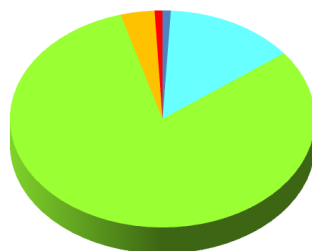
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Top 5 Average Improvement of The Week

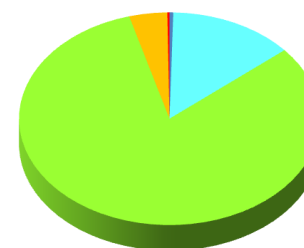
Weekly Total in Week of 12-November-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
7261.T	MAZDA	2,925,519,000	121	11.09	37.46	98.32	43.39	36.46	-42.05
8411.T	MIZUHO	4,251,744,740	128	10.68	36.35	79.54	40.73	35.63	-17.87
9107.T	K-LINE	504,471,900	102	6.48	40.09	104.89	50.29	38.89	-21.35
4004.T	SHOWDEN	482,216,700	118	7.90	32.51	92.72	45.99	30.93	-22.00
6701.T	NEC	795,891,100	144	5.53	29.47	76.70	36.88	27.90	-28.48

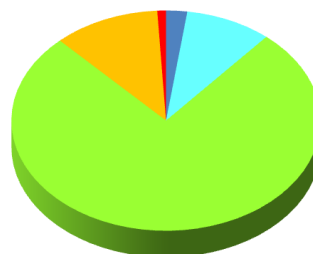
MAZDA(7261.T)



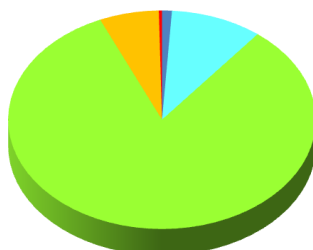
MIZUHO(8411.T)



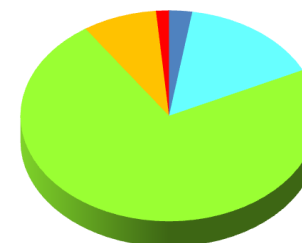
K-LINE(9107.T)



SHOWDEN(4004.T)



NEC(6701.T)



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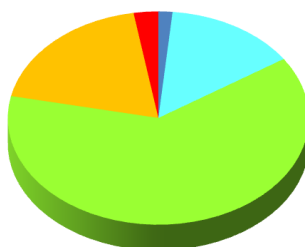
Note3: Weekly Total Turnover > 100 Million JPY

Top 5 ETFs & REITs of The Week

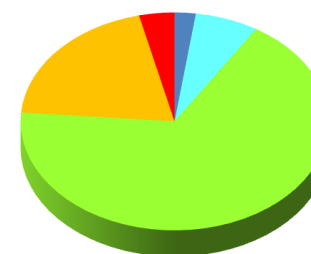
Weekly Total in Week of 12-November-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
1306.T	TOPIX F	460,601,297	764	6.85	5.48	15.19	7.53	5.01	-3.06
1330.T	IDXF225	199,719,800	9,210	2.47	4.63	12.58	6.18	4.48	-2.49
8951.T	NBF	171,581,700	863,000	3.21	1.38	11.54	5.78	1.33	-9.23
8952.T	JRE	142,938,500	802,000	2.78	1.73	12.60	12.67	1.88	-5.42
1308.T	IDXFTPX	72,268,730	757	3.47	4.43	36.46	0.00	2.63	-4.52

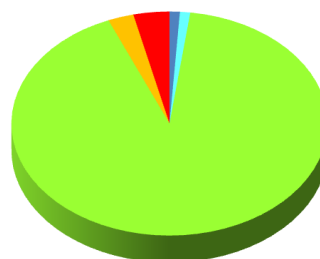
TOPIX F(1306.T)



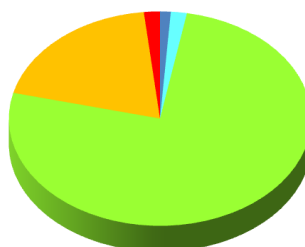
IDXF225(1330.T)



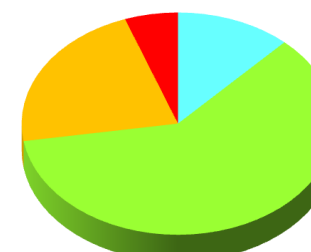
NBF(8951.T)



JRE(8952.T)



IDXFTPX(1308.T)



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