

# Japannext PTS Weekly Statistics

## 20 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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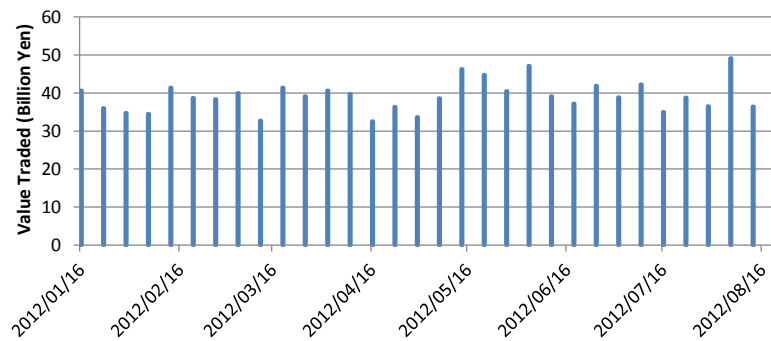
# Daily Average Statistics of The Week

## Daily Average in Week of 20-August-2012

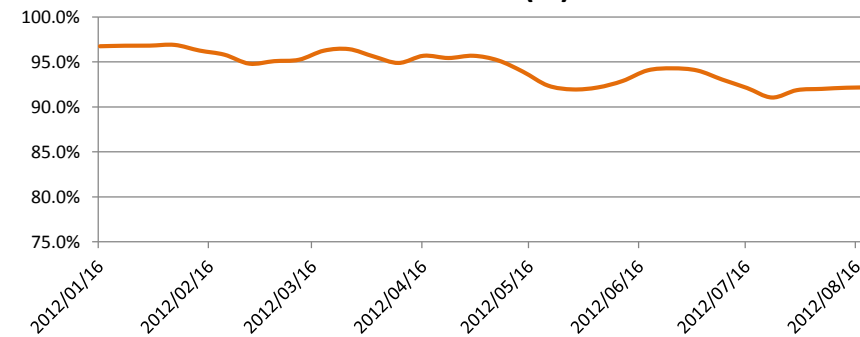
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
<b>Total</b>	<b>58,485,027</b>	<b>34,726,111,626</b>	<b>798</b>	<b>78,925</b>	<b>92.17%</b>	<b>9.18</b>
Large CAP	32,309,958	23,148,124,506	99	39,693	91.85%	7.90
Mid CAP	24,040,808	10,400,193,242	388	33,459	92.31%	10.37
Small CAP	2,134,261	1,177,793,878	311	5,772	93.54%	11.15

\*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

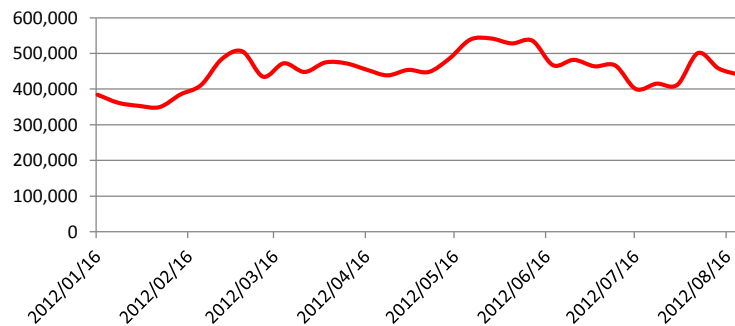
### Average Turnover



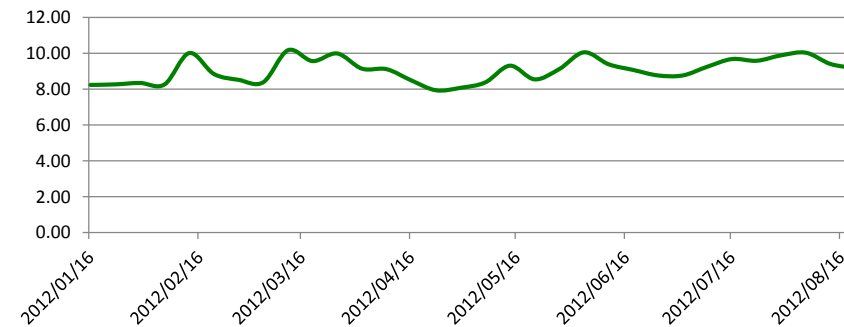
### Inside Ratio(%)



### Average Turnover per Trade



### Average Improvement(bps)

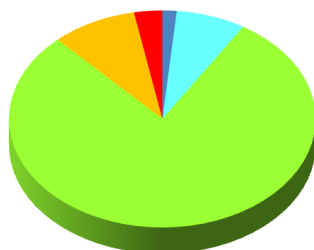


## Top 5 Average Turnover of The Week

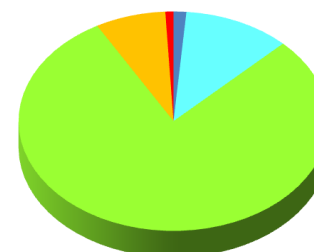
### Weekly Total in Week of 20-August-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
7203.T	TOYOTA	6,780,575,250	3,235	8.91	4.41	16.45	7.80	4.09	-4.55
8306.T	MUFG	4,903,652,050	369	7.21	8.70	27.54	13.60	8.01	-7.12
7201.T	NISSAN	4,057,997,900	765	10.94	4.13	13.75	6.83	3.89	-4.47
7267.T	HONDA	3,920,768,580	2,616	7.33	1.60	4.93	3.02	1.45	-1.67
9432.T	NTT	3,418,496,750	3,790	13.15	3.97	14.74	6.91	3.67	-4.72

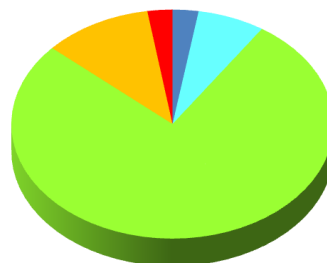
**TOYOTA(7203.T)**



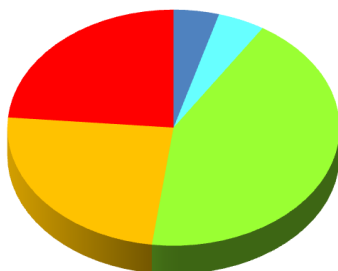
**MUFG(8306.T)**



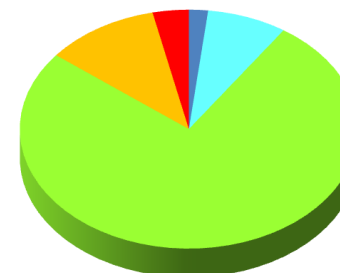
**NISSAN(7201.T)**




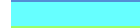



**HONDA(7267.T)**



**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

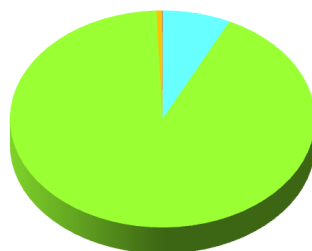
Note2: Price improvement is calculated by comparing the execution price against the primary market's best bid for each sell or best offer for each buy at the point of execution and is calculated from the perspective of the Taker side of the trade

## Top 5 Average Improvement of The Week

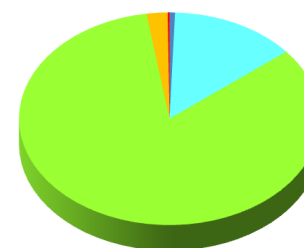
### Weekly Total in Week of 20-August-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
2768.T	SOJITZ	163,121,940	114	14.36	39.72	0.00	42.94	39.47	-42.55
6701.T	NEC	241,221,100	108	7.28	34.70	91.61	46.79	32.74	-31.89
8411.T	MIZUHO	3,271,258,700	128	11.12	32.18	78.76	38.24	31.36	-8.80
9107.T	K-LINE	216,446,600	107	3.62	30.20	91.93	45.66	28.21	-27.16
5405.T	SMI-MTI	183,171,900	126	3.13	30.36	78.61	39.09	29.53	-18.22

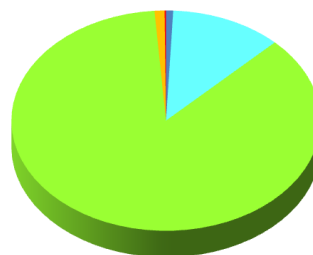
SOJITZ(2768.T)



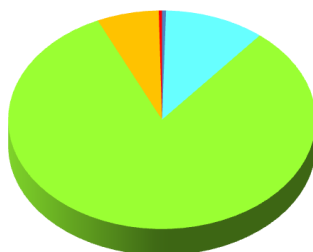
NEC(6701.T)



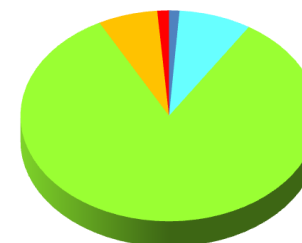
MIZUHO(8411.T)



K-LINE(9107.T)



SMI-MTI(5405.T)



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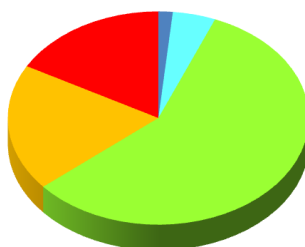
Note3: Weekly Total Turnover > 100 Million JPY

## Top 5 ETFs & REITs of The Week

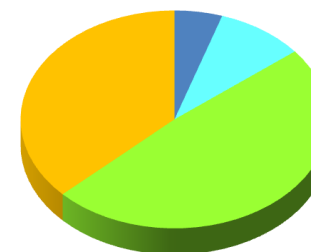
### Weekly Total in Week of 20-August-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
1330.T	IDXF225	270,788,180	9,180	2.87	3.35	10.75	7.23	3.04	-3.44
1306.T	TOPIX F	175,140,914	765	2.85	4.91	13.06	10.61	3.83	0.00
8952.T	JRE	122,423,100	764,000	3.06	1.59	0.00	0.00	1.59	-11.90
1321.OS	225FUND	118,290,348	9,150	1.52	0.98	0.00	10.82	1.94	-4.90
1320.OS	ETF225	77,473,702	9,120	8.16	2.05	39.47	0.00	2.05	-7.47

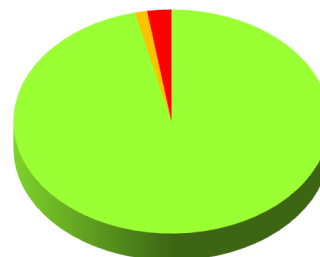
IDXF225(1330.T)



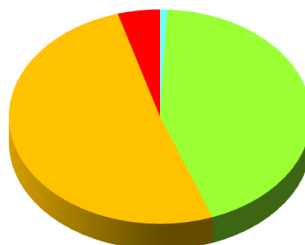
TOPIX F(1306.T)



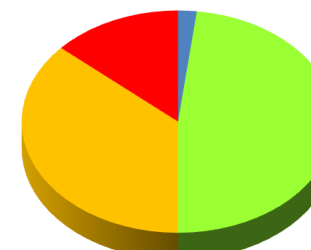
JRE(8952.T)



225FUND(1321.OS)



ETF225(1320.OS)



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