

Japannext PTS Weekly Statistics

27 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)),
Director of Kant Director of Kanto Local Finance Bureau (Kinsho) No.45

TEL: +81-3-4577-4040

FAX: +81-3-3261-1702

MAIL: ptsbiz@japannext.co.jp

WEB Japanese:

<http://www.japannext.co.jp/ja>

English: <http://www.japannext.co.jp/en>

Disclaimer

Information provided is for reference purposes only and does not constitute financial product advice nor is constituted as an offer to sell or solicitation to buy any security. The ownership and intellectual property rights of this information are solely and exclusively belong to SBI Japannext Co.,Ltd. ("SBIJ"). According users are permitted to access and use the Information for their own personal, non-commercial and internal-use-only. Although SBIJ has made every effort to ensure the accuracy of the information as at the date of publication, SBIJ does not give any warranty as to the accuracy, reliability or completeness of the information. To the extent permitted by law, SBIJ and its employees, officers and contractors shall not be liable for any loss or damage arising in any way (including by way of negligence) from or in connection with any information provided or omitted or from anyone acting or refraining to act in reliance on this information.

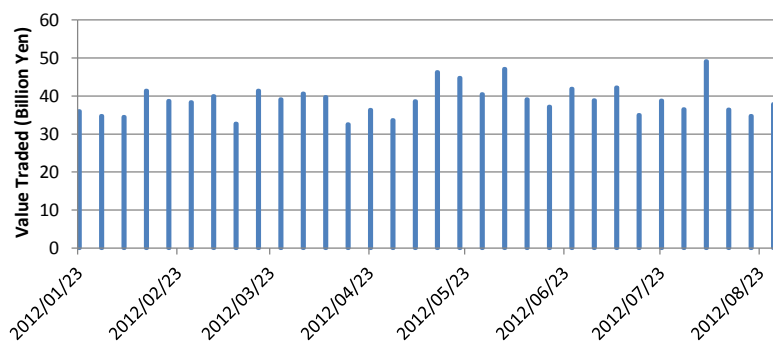
Daily Average Statistics of The Week

Daily Average in Week of 27-August-2012

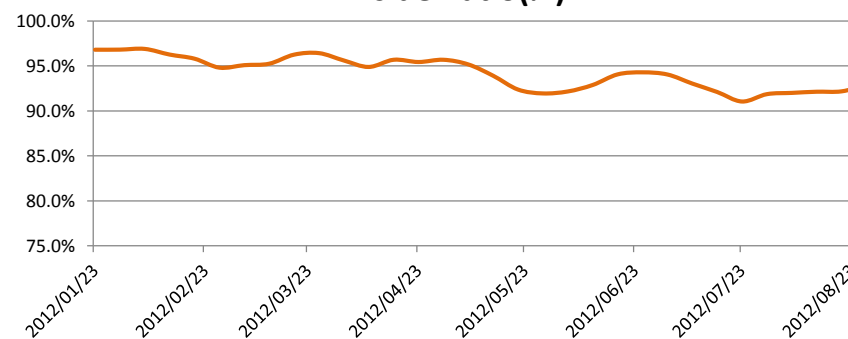
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
Total	67,821,362	37,880,423,512	802	91,794	92.87%	10.20
Large CAP	38,064,720	24,906,248,628	99	46,933	92.57%	9.30
Mid CAP	27,555,222	11,803,835,078	389	38,953	93.20%	11.05
Small CAP	2,201,420	1,170,339,806	314	5,907	93.11%	11.79

*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

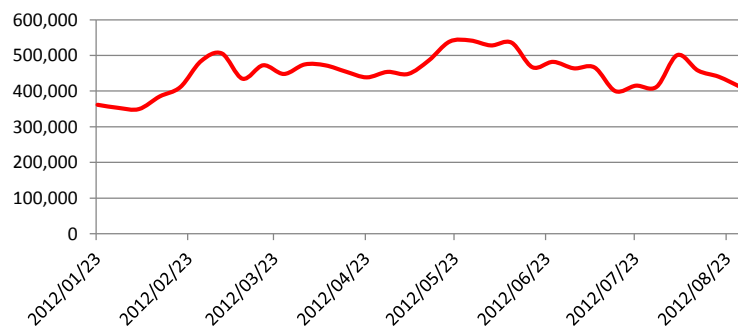
Average Turnover



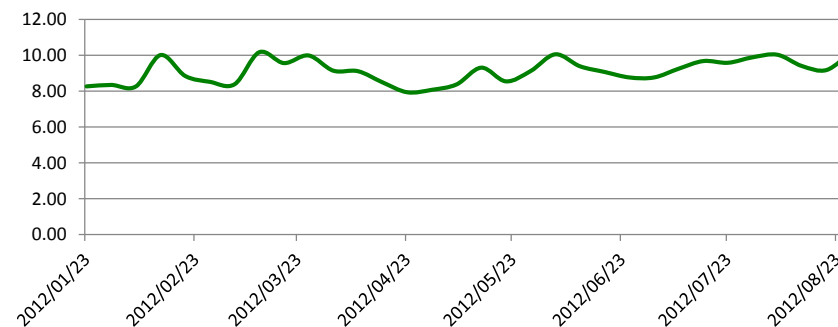
Inside Ratio(%)



Average Turnover per Trade



Average Improvement(bps)

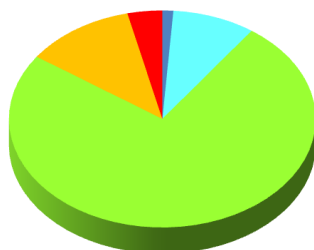


Top 5 Average Turnover of The Week

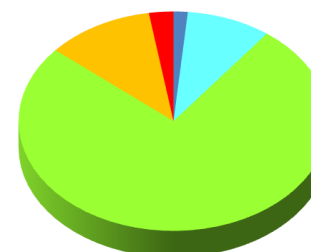
Weekly Total in Week of 27-August-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
7203.T	TOYOTA	5,152,557,800	3,095	7.54	4.65	16.67	7.94	4.26	-5.25
9432.T	NTT	4,164,455,250	3,615	13.29	4.10	14.43	7.14	3.75	-3.21
8411.T	MIZUHO	4,116,538,200	126	14.54	35.41	79.37	39.02	34.78	-7.88
8306.T	MUFG	3,716,682,620	356	5.75	9.35	28.07	13.87	8.74	-7.02
4502.T	TAKEDAP	3,512,240,150	3,670	11.96	4.05	13.72	6.92	3.76	-4.58

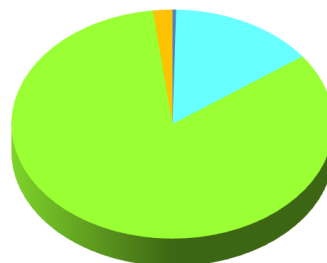
TOYOTA(7203.T)



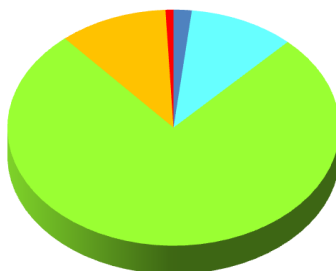
NTT(9432.T)



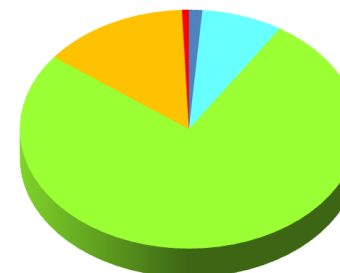
MIZUHO(8411.T)








MUFG(8306.T)



TAKEDAP(4502.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

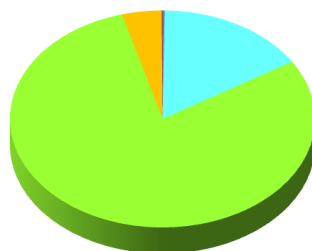
Note2: Price improvement is calculated by comparing the execution price against the primary market's best bid for each sell or best offer for each buy at the point of execution and is calculated from the perspective of the Taker side of the trade

Top 5 Average Improvement of The Week

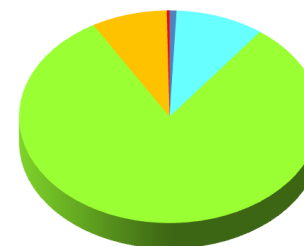
Weekly Total in Week of 27-August-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
2768.T	SOJITZ	210,928,760	105	6.94	41.37	93.37	46.32	40.38	-36.55
6701.T	NEC	710,586,700	112	7.91	35.62	97.80	45.29	34.49	-38.33
9107.T	K-LINE	356,016,000	105	4.47	36.05	98.04	48.21	34.88	-24.88
8411.T	MIZUHO	4,116,538,200	126	14.54	35.41	79.37	39.02	34.78	-7.88
5405.T	SMI-MTI	485,042,800	111	6.52	29.89	82.92	43.03	28.08	-37.05

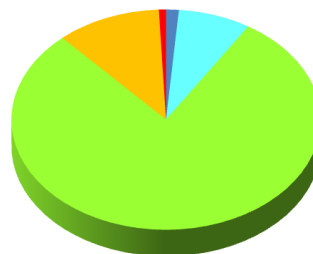
SOJITZ(2768.T)



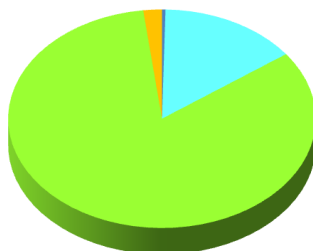
NEC(6701.T)



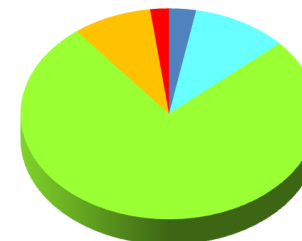
K-LINE(9107.T)



MIZUHO(8411.T)



SMI-MTI(5405.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

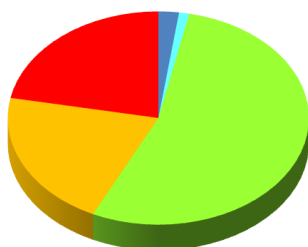
Note3: Weekly Total Turnover > 100 Million JPY

Top 5 ETFs & REITs of The Week

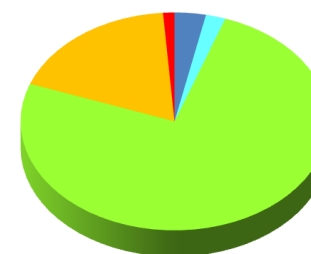
Weekly Total in Week of 27-August-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
1330.T	IDXF225	301,971,580	8,970	6.45	3.46	11.53	5.49	3.41	-3.50
1306.T	TOPIX F	123,041,649	737	2.68	2.97	13.27	12.44	2.70	-1.99
8952.T	JRE	72,201,100	764,000	1.23	3.10	15.89	9.78	2.76	-9.15
8951.T	NBF	56,745,700	792,000	0.94	1.57	12.42	0.00	1.86	0.00
1320.OS	ETF225	55,577,125	8,920	7.84	4.51	40.38	0.00	4.51	-5.28

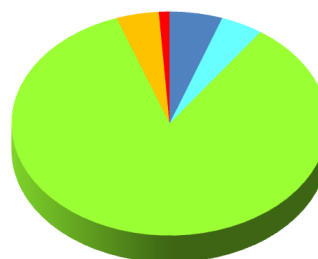
IDXF225(1330.T)



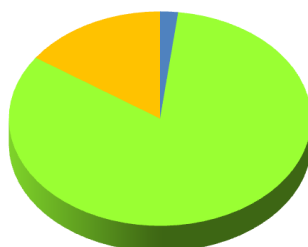
TOPIX F(1306.T)



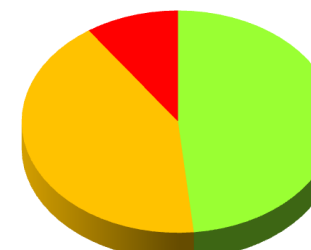
JRE(8952.T)



NBF(8951.T)



ETF225(1320.OS)



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