

# Japannext PTS Weekly Statistics

## 3 September 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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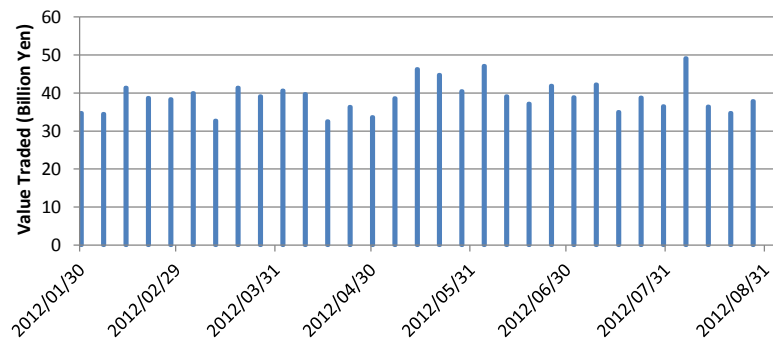
# Daily Average Statistics of The Week

## Daily Average in Week of 3-September-2012

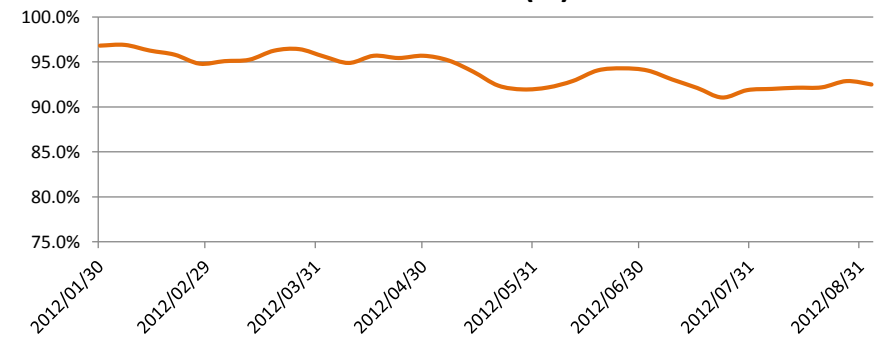
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
<b>Total</b>	<b>77,581,183</b>	<b>39,797,443,114</b>	<b>811</b>	<b>99,734</b>	<b>92.49%</b>	<b>11.04</b>
Large CAP	43,924,157	26,365,234,929	100	52,012	92.17%	9.93
Mid CAP	31,210,237	12,282,510,055	392	41,616	92.70%	11.97
Small CAP	2,446,788	1,149,698,129	320	6,106	93.73%	14.19

\*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

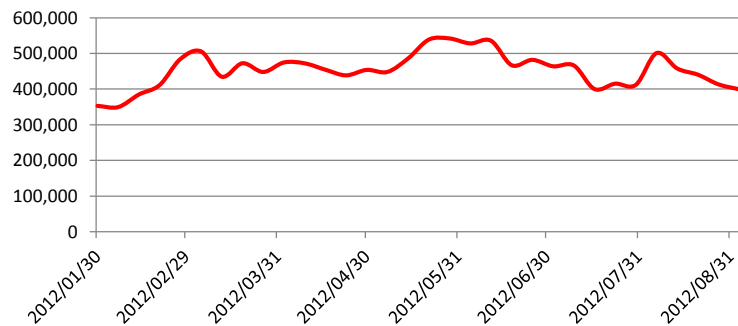
### Average Turnover



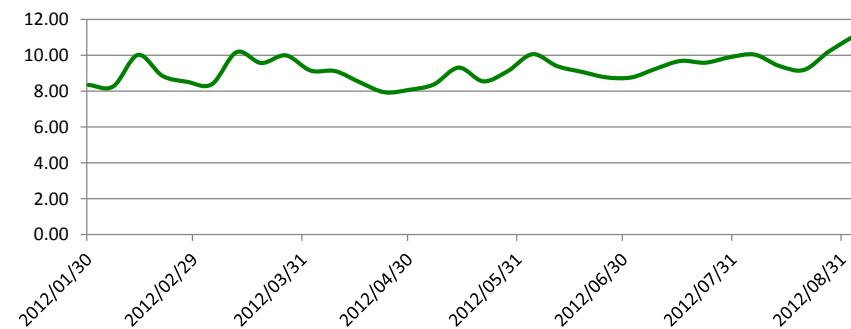
### Inside Ratio(%)



### Average Turnover per Trade



### Average Improvement(bps)

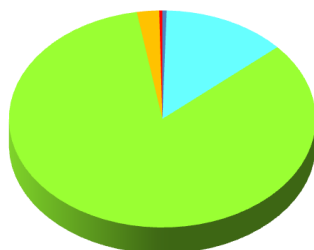


## Top 5 Average Turnover of The Week

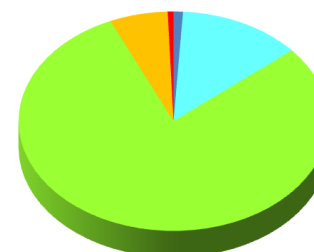
### Weekly Total in Week of 3-September-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
8411.T	MIZUHO	5,432,210,620	131	13.04	36.64	84.41	39.46	36.20	-23.51
8306.T	MUFG	5,113,917,210	363	7.71	9.63	28.47	14.11	8.91	-8.28
7203.T	TOYOTA	4,206,552,400	3,205	4.94	4.73	16.65	8.55	4.37	-4.78
7267.T	HONDA	4,116,349,230	2,600	7.35	1.82	5.04	3.27	1.64	-1.66
7201.T	NISSAN	3,698,501,270	751	8.39	4.69	14.84	7.46	4.41	-4.00

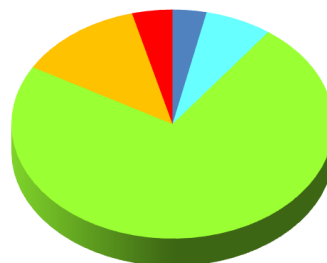
MIZUHO(8411.T)



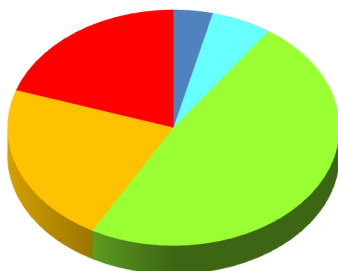
MUFG(8306.T)



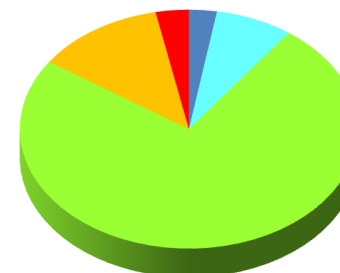
TOYOTA(7203.T)



HONDA(7267.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

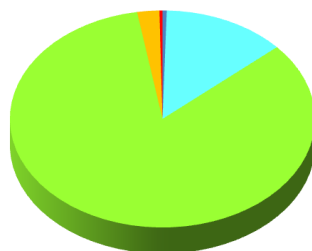
Note2: Price improvement is calculated by comparing the execution price against the primary market's best bid for each sell or best offer for each buy at the point of execution and is calculated from the perspective of the Taker side of the trade

## Top 5 Average Improvement of The Week

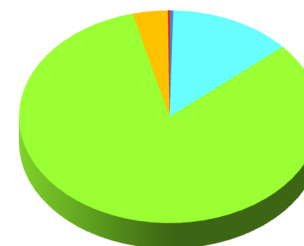
### Weekly Total in Week of 3-September-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
8411.T	MIZUHO	5,432,210,620	131	13.04	36.64	84.41	39.46	36.20	-23.51
2768.T	SOJITZ	221,543,210	99	6.06	36.74	100.03	49.96	34.63	-49.55
9107.T	K-LINE	525,222,600	95	4.43	34.03	112.15	51.83	31.52	-37.16
5405.T	SMI-MTI	438,651,800	118	4.87	31.81	89.94	45.80	30.57	-37.00
6701.T	NEC	333,377,500	113	3.18	30.93	100.99	44.94	29.11	-48.11

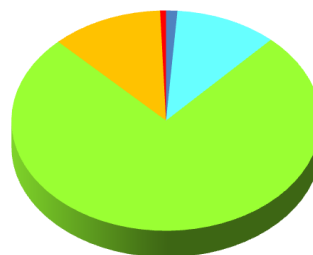
MIZUHO(8411.T)



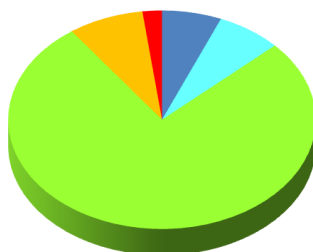
SOJITZ(2768.T)



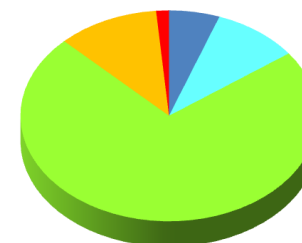
K-LINE(9107.T)



SMI-MTI(5405.T)



NEC(6701.T)



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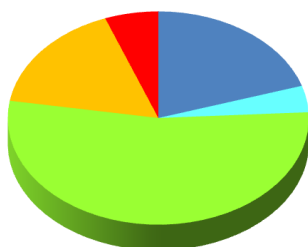
Note3: Weekly Total Turnover > 100 Million JPY

## Top 5 ETFs & REITs of The Week

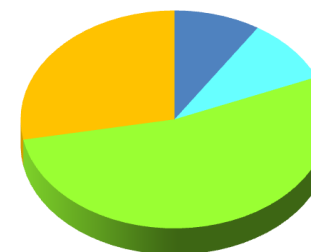
### Weekly Total in Week of 3-September-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
1330.T	IDXF225	448,216,270	8,990	6.42	4.61	23.89	7.21	4.41	-3.80
1306.T	TOPIX F	352,721,734	742	5.68	4.60	13.61	7.81	4.02	0.00
8951.T	NBF	126,158,400	803,000	2.61	2.00	12.66	12.58	1.89	-11.33
1321.OS	225FUND	73,823,762	8,960	0.85	1.08	11.27	11.31	2.03	-3.39
1320.OS	ETF225	54,214,729	8,950	3.22	1.83	36.20	0.00	1.35	0.00

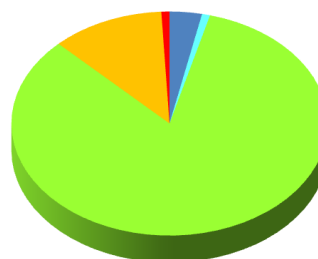
IDXF225(1330.T)



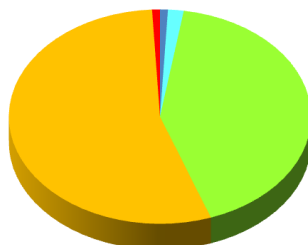
TOPIX F(1306.T)



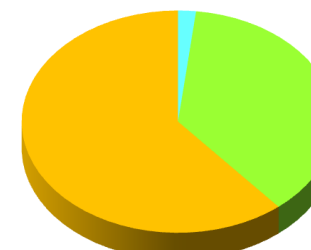
NBF(8951.T)



225FUND(1321.OS)



ETF225(1320.OS)



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