

Japannext PTS Weekly Statistics

1 October 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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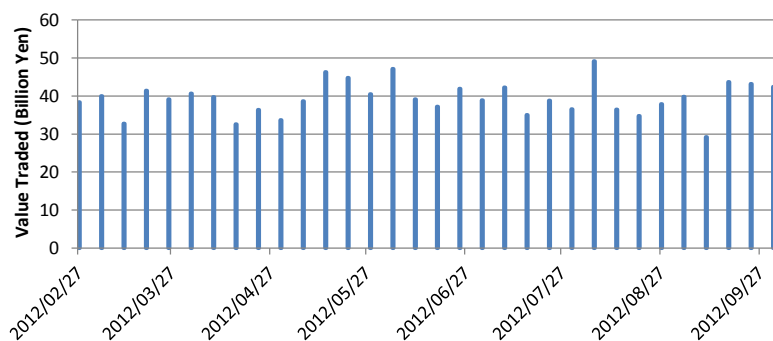
Daily Average Statistics of The Week

Daily Average in Week of 1-October-2012

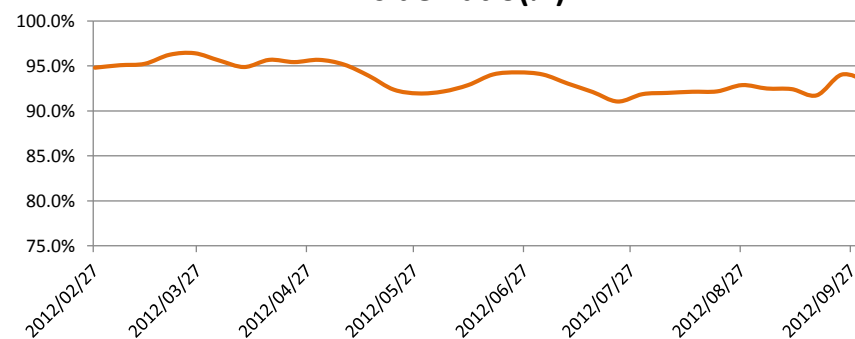
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
Total	73,439,820	42,374,641,526	850	100,078	93.34%	10.37
Large CAP	41,655,686	28,438,101,150	98	49,356	93.04%	8.98
Mid CAP	28,905,592	12,505,860,484	391	42,966	93.60%	11.36
Small CAP	2,878,542	1,430,679,892	361	7,755	93.76%	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

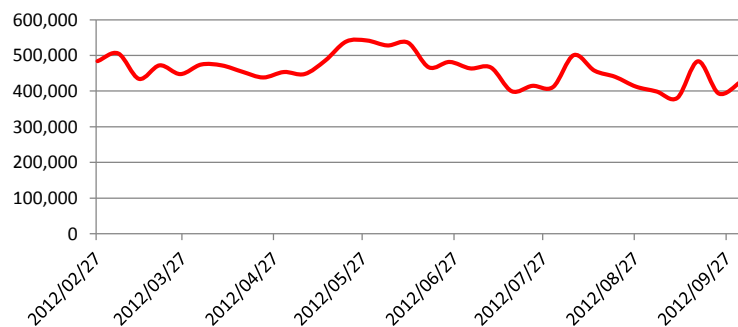
Average Turnover



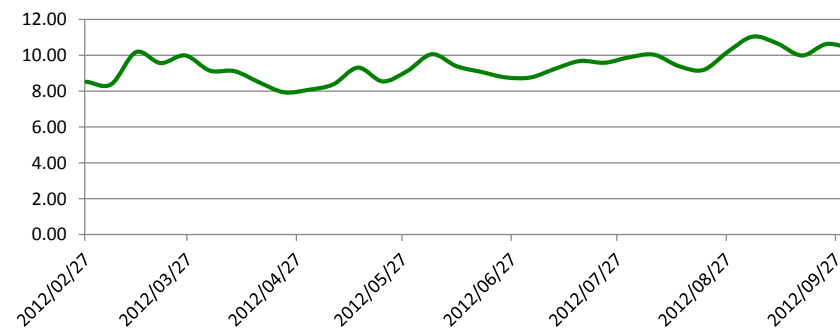
Inside Ratio(%)



Average Turnover per Trade



Average Improvement(bps)

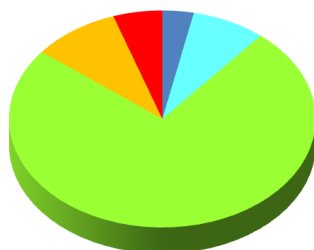


Top 5 Average Turnover of The Week

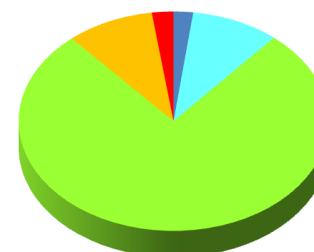
Weekly Total in Week of 1-October-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
7203.T	TOYOTA	7,357,332,460	3,045	7.01	4.33	10.98	7.83	3.97	-4.44
7201.T	NISSAN	5,931,784,420	669	8.01	4.85	15.65	7.67	4.51	-5.37
8411.T	MIZUHO	5,490,831,200	128	15.61	34.65	80.04	39.73	33.55	-27.31
9984.T	SOFTBNK	4,716,288,900	3,050	4.92	4.96	17.54	8.31	4.54	-4.92
4503.T	ASTELLAS	3,968,389,400	3,865	13.45	4.17	13.31	7.45	3.82	-4.56

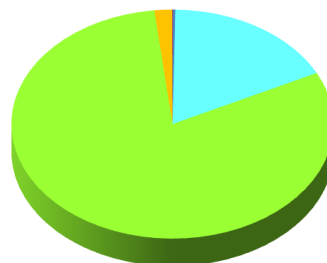
TOYOTA(7203.T)



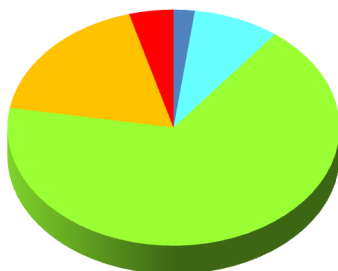
NISSAN(7201.T)



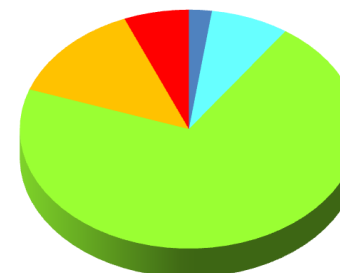
MIZUHO(8411.T)



SOFTBNK(9984.T)



ASTELLAS(4503.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

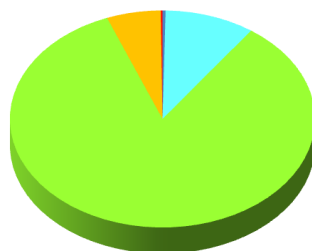
Note2: Price improvement is calculated by comparing the execution price against the primary market's best bid for each sell or best offer for each buy at the point of execution and is calculated from the perspective of the Taker side of the trade

Top 5 Average Improvement of The Week

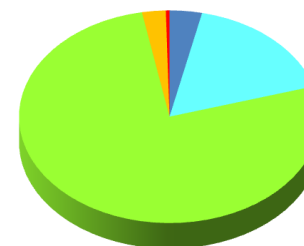
Weekly Total in Week of 1-October-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
2768.T	SOJITZ	202,051,470	100	14.10	44.25	105.32	49.74	43.62	-34.78
8303.T	SHINSEI	554,859,000	107	7.04	36.33	100.05	48.80	33.58	-53.98
9107.T	K-LINE	437,722,000	102	4.82	35.98	112.63	50.34	33.53	-40.27
8411.T	MIZUHO	5,490,831,200	128	15.61	34.65	80.04	39.73	33.55	-27.31
9501.T	TEPCO	228,455,440	129	9.82	31.36	77.94	38.88	30.38	-7.76

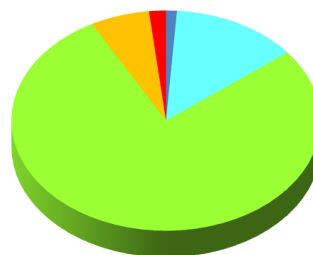
SOJITZ(2768.T)



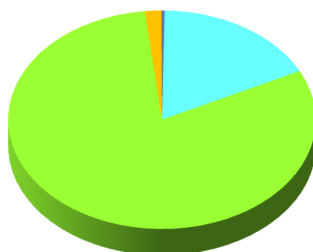
SHINSEI(8303.T)



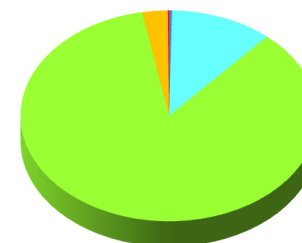
K-LINE(9107.T)



MIZUHO(8411.T)



TEPCO(9501.T)



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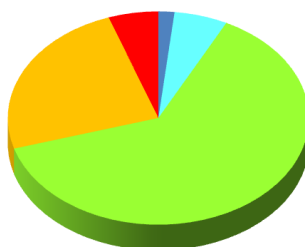
Note3: Weekly Total Turnover > 100 Million JPY

Top 5 ETFs & REITs of The Week

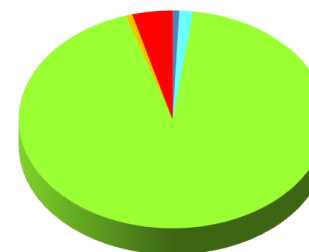
Weekly Total in Week of 1-October-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
1306.T	TOPIX F	506,630,820	751	7.26	5.11	14.44	7.82	4.87	-3.30
8951.T	NBF	121,879,700	832,000	1.87	1.53	12.05	8.99	1.42	-10.83
1330.T	IDXF225	79,511,650	9,050	1.63	3.44	11.19	5.57	3.02	-4.32
1321.OS	225FUND	74,619,290	8,910	1.09	0.71	11.11	0.00	2.04	-2.23
1308.T	IDXFTPX	68,404,020	740	8.33	4.84	43.62	0.00	3.92	-1.36

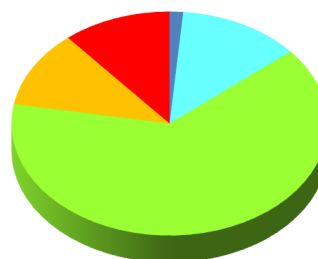
TOPIX F(1306.T)



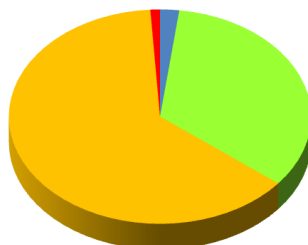
NBF(8951.T)



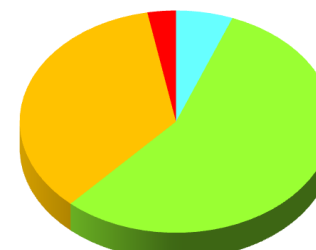
IDXF225(1330.T)



225FUND(1321.OS)



IDXFTPX(1308.T)



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