

# Japannext PTS Weekly Statistics

## 21 January 2013

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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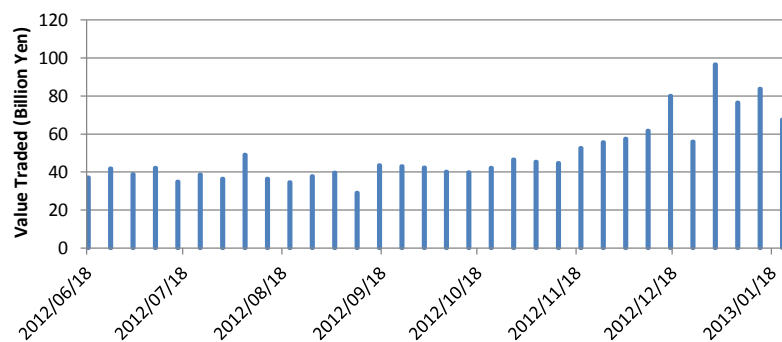
# Daily Average Statistics of The Week

## Daily Average in Week of 21-January-2013

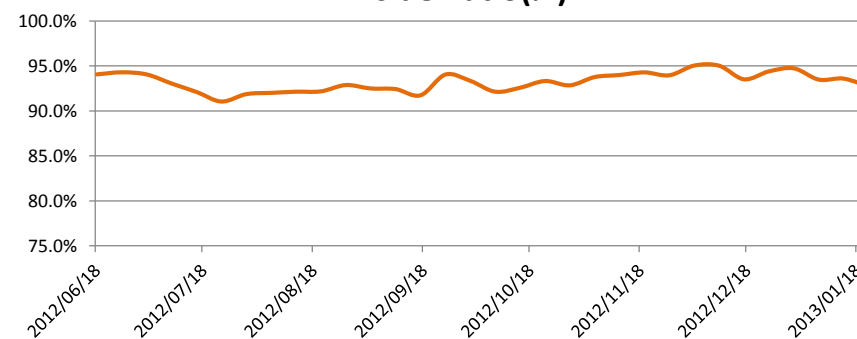
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
<b>Total</b>	<b>110,238,331</b>	<b>67,713,883,005</b>	<b>1,113</b>	<b>157,261</b>	<b>92.70%</b>	<b>8.94</b>
Large CAP	49,116,852	41,199,978,678	100	68,549	92.73%	6.25
Mid CAP	52,838,119	22,259,497,511	397	68,905	92.57%	11.21
Small CAP	8,283,360	4,254,406,815	616	19,806	93.03%	11.07

\*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

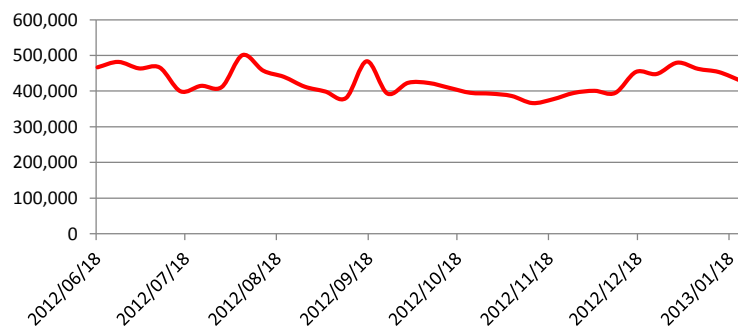
### Average Turnover



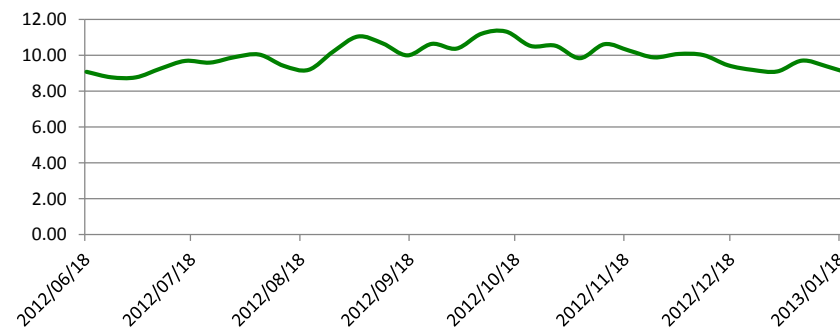
### Inside Ratio(%)



### Average Turnover per Trade



### Average Improvement(bps)

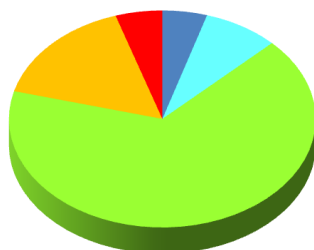


## Top 5 Average Turnover of The Week

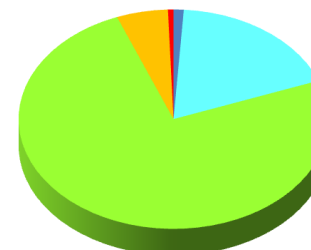
### Weekly Total in Week of 21-January-2013

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
7203.T	TOYOTA	12,012,442,250	4,340	5.49	3.72	12.37	6.45	3.40	-4.71
8411.T	MIZUHO	11,438,876,760	171	7.27	23.60	62.25	29.64	22.13	-17.10
8306.T	MUFG	9,409,426,070	479	4.64	7.71	21.89	11.06	7.18	-7.07
7751.T	CANON	6,792,993,700	3,350	6.07	4.24	19.38	8.60	3.86	-6.51
7267.T	HONDA	5,904,123,800	3,420	5.15	3.54	15.64	8.94	3.25	-6.61

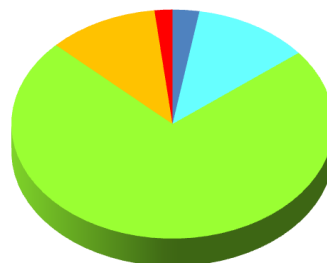
TOYOTA(7203.T)



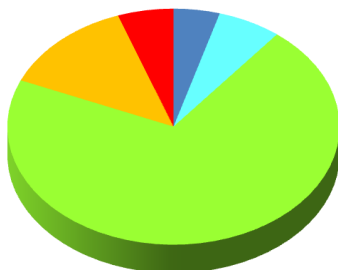
MIZUHO(8411.T)



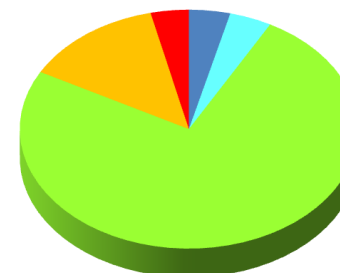
MUFG(8306.T)



CANON(7751.T)



HONDA(7267.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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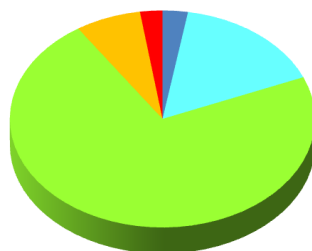
Note3: The chart% is based on number of trades executed

## Top 5 Average Improvement of The Week

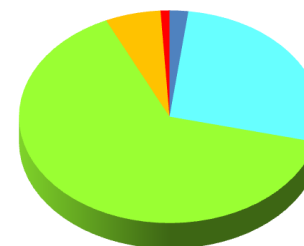
### Weekly Total in Week of 21-January-2013

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
5406.T	KOBESTL	886,989,000	104	4.87	37.14	101.14	48.93	34.51	-27.96
5202.T	NP-SGLS	533,852,800	100	5.92	38.73	108.21	51.22	33.52	-29.81
6703.T	OKI	215,746,000	102	5.90	37.31	108.95	50.57	34.46	-19.42
2768.T	SOJITZ	252,848,770	134	4.52	28.75	77.83	39.17	26.85	-25.21
4004.T	SHOWDEN	351,146,700	136	3.99	27.01	74.35	36.96	24.57	-20.61

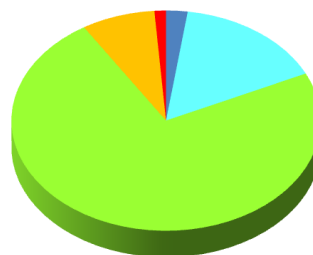
**KOBESTL(5406.T)**



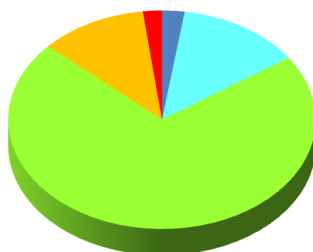
**NP-SGLS(5202.T)**



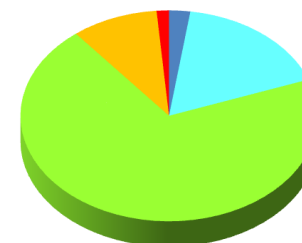
**OKI(6703.T)**



**SOJITZ(2768.T)**



**SHOWDEN(4004.T)**



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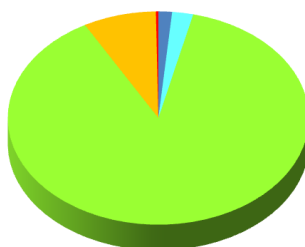
Note4: Weekly Total Turnover > 100 Million JPY

## Top 5 ETFs & REITs of The Week

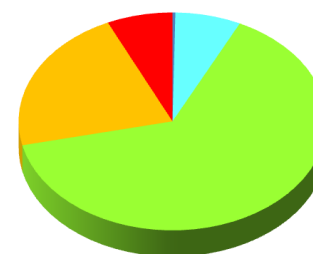
### Weekly Total in Week of 21-January-2013

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
8951.T	NBF	805,934,300	914,000	2.76	2.07	11.17	5.87	1.97	-10.06
1330.T	IDXF225	791,406,050	11,150	3.63	3.26	9.04	6.60	2.90	-3.27
1306.T	TOPIX F	479,477,465	933	2.32	3.34	11.06	7.46	3.09	-3.56
8952.T	JRE	263,565,600	881,000	4.24	1.37	12.95	8.04	1.64	-7.49
1321.OS	225FUND	252,167,649	11,130	0.58	1.95	34.51	0.00	1.68	-2.73

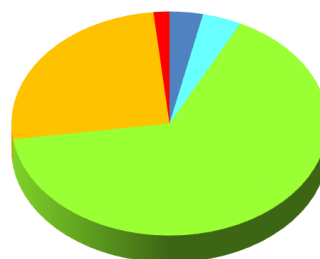
**NBF(8951.T)**



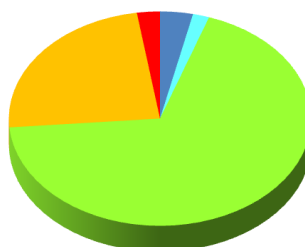
**IDXF225(1330.T)**



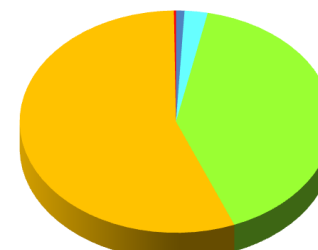
**TOPIX F(1306.T)**



**JRE(8952.T)**



**225FUND(1321.OS)**



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