

# Japannext PTS Weekly Statistics

## 4 February 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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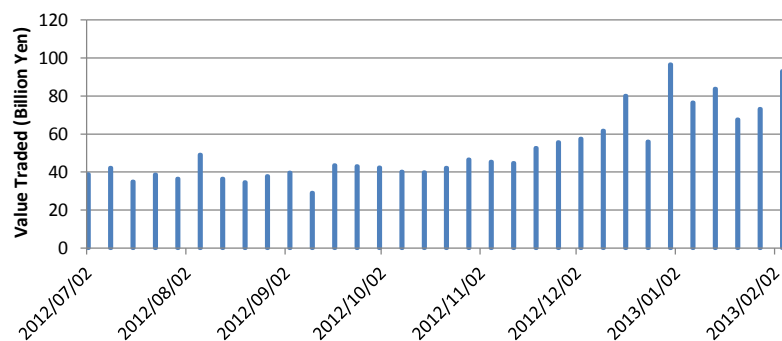
# Daily Average Statistics of The Week

## Daily Average in Week of 4-February-2013

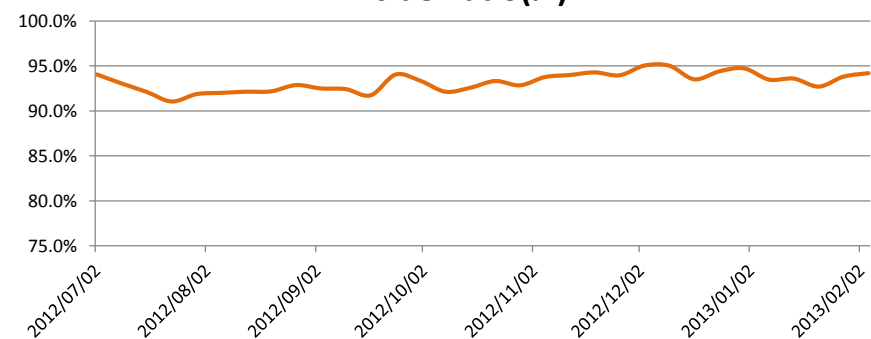
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
<b>Total</b>	<b>157,596,476</b>	<b>93,082,821,669</b>	<b>1,105</b>	<b>209,413</b>	<b>94.19%</b>	<b>9.33</b>
Large CAP	68,802,480	56,203,859,857	100	94,863	94.83%	6.32
Mid CAP	78,159,716	31,640,767,202	390	91,386	93.79%	11.93
Small CAP	10,634,279	5,238,194,609	615	23,163	93.14%	12.85

\*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

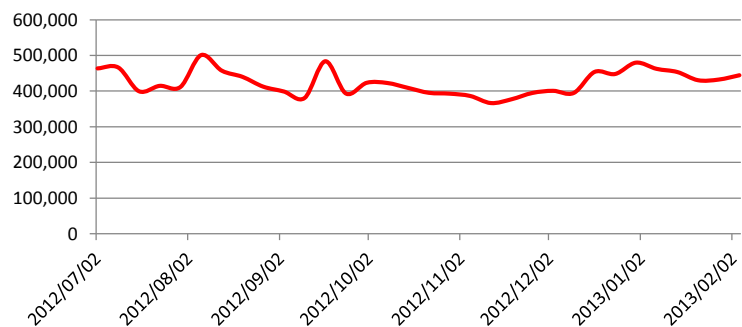
### Average Turnover



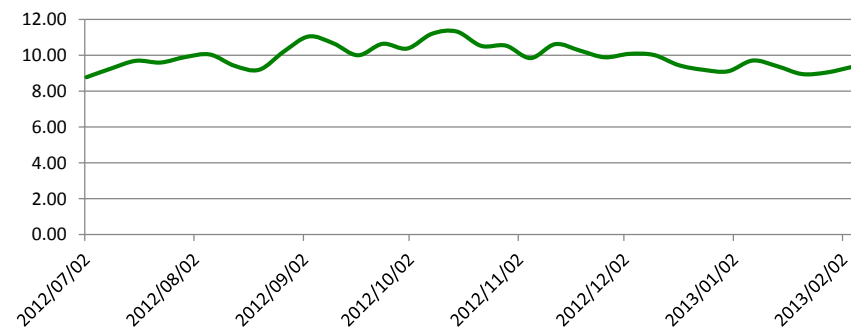
### Inside Ratio(%)



### Average Turnover per Trade



### Average Improvement(bps)

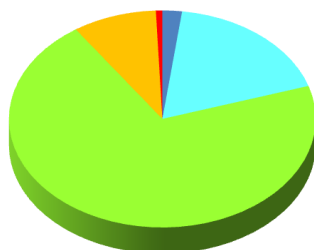


## Top 5 Average Turnover of The Week

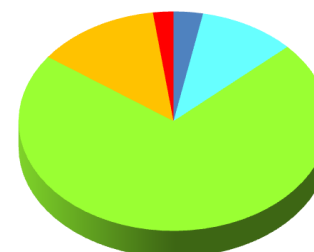
### Weekly Total in Week of 4-February-2013

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
8411.T	MIZUHO	21,548,020,010	207	4.35	19.89	53.18	24.95	18.60	-19.39
7203.T	TOYOTA	19,103,726,250	4,895	4.33	3.73	11.12	5.62	3.46	-3.76
8306.T	MUFG	13,690,702,550	531	4.19	7.33	20.75	9.60	6.95	-8.17
7261.T	MAZDA	11,686,763,800	306	2.06	12.98	37.47	17.28	12.31	-16.47
8316.T	SMFG	10,265,781,450	3,745	3.79	4.09	13.60	7.27	3.63	-6.49

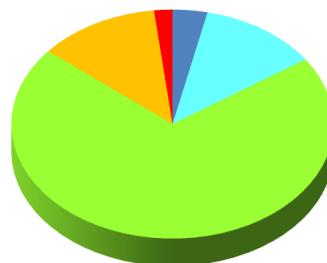
MIZUHO(8411.T)



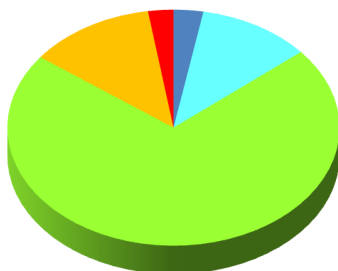
TOYOTA(7203.T)



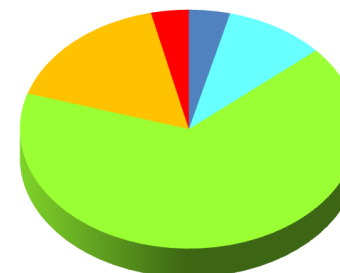
MUFG(8306.T)




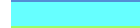


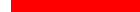
MAZDA(7261.T)



SMFG(8316.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

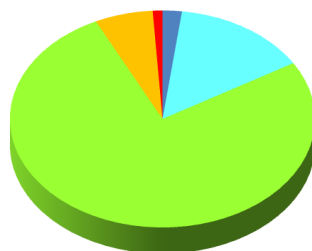
Note3: The chart% is based on number of trades executed

## Top 5 Average Improvement of The Week

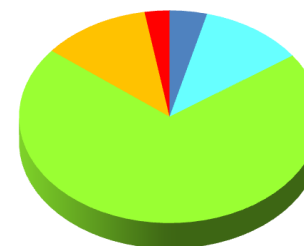
### Weekly Total in Week of 4-February-2013

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
7211.T	MMC	1,664,773,200	113	2.11	31.69	87.78	42.47	29.66	-34.70
5202.T	NP-SGLS	937,130,900	116	1.99	30.70	93.81	44.65	28.48	-41.71
6703.T	OKI	578,546,300	111	3.30	30.85	98.09	44.38	28.58	-34.39
5406.T	KOBESTL	1,706,061,000	137	4.12	30.26	77.83	38.13	28.60	-17.90
4004.T	SHOWDEN	882,790,800	142	4.99	27.45	77.96	36.28	25.98	-26.90

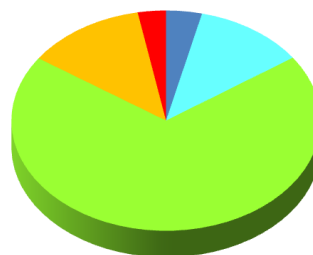
MMC(7211.T)



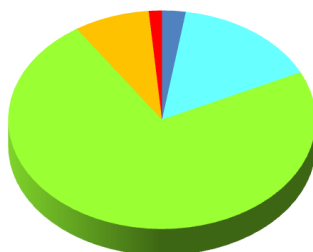
NP-SGLS(5202.T)



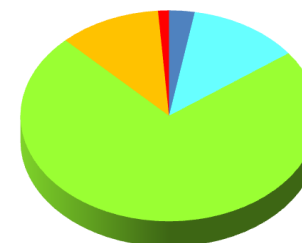
OKI(6703.T)



KOBESTL(5406.T)



SHOWDEN(4004.T)



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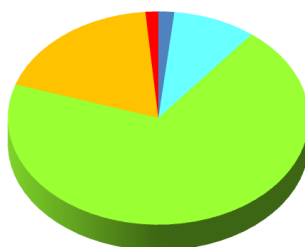
Note4: Weekly Total Turnover > 100 Million JPY

## Top 5 ETFs & REITs of The Week

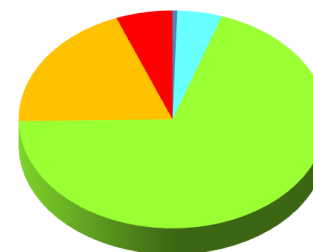
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Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
1306.T	TOPIX F	1,178,883,253	976	4.30	3.07	10.29	6.15	2.68	-2.80
1330.T	IDXF225	780,835,240	11,400	3.80	2.84	8.70	6.43	2.59	-2.18
8952.T	JRE	644,270,500	917,000	7.01	2.24	12.83	5.87	2.08	-8.39
8951.T	NBF	609,013,200	944,000	4.84	2.06	11.73	5.64	1.87	-8.24
8953.T	JRF	116,682,460	177,000	1.35	1.82	29.66	0.00	1.51	-3.56

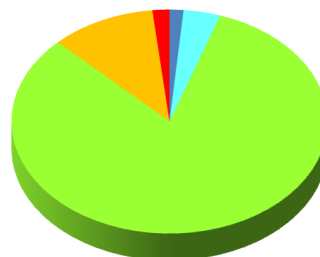
TOPIX F(1306.T)



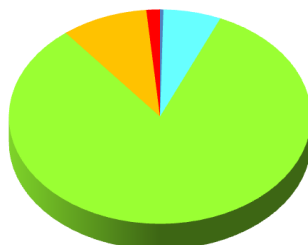
IDXF225(1330.T)



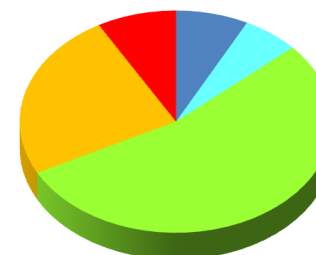
JRE(8952.T)



NBF(8951.T)



JRF(8953.T)



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