

# Japannext PTS Weekly Statistics

## 29 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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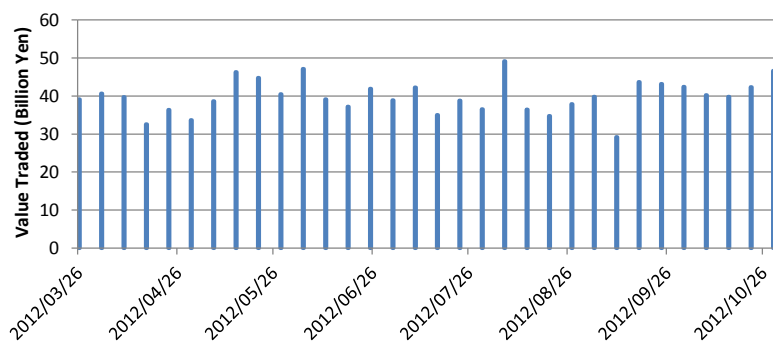
# Daily Average Statistics of The Week

## Daily Average in Week of 29-October-2012

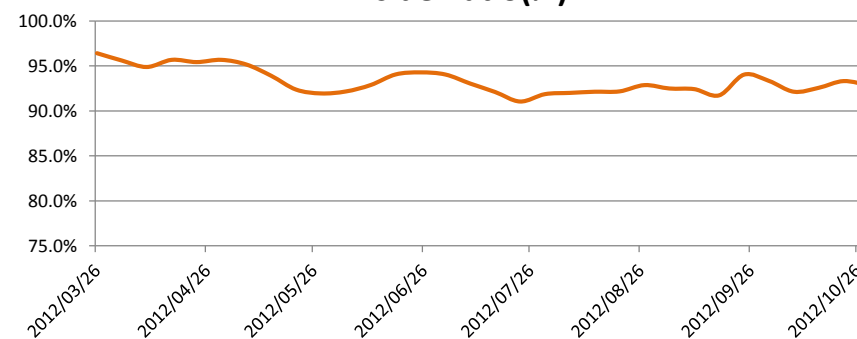
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
<b>Total</b>	<b>83,551,531</b>	<b>46,595,668,436</b>	<b>1,015</b>	<b>118,533</b>	<b>92.84%</b>	<b>10.53</b>
Large CAP	38,268,964	29,620,307,470	100	54,311	92.61%	7.46
Mid CAP	41,027,132	15,097,852,875	394	52,909	92.81%	13.04
Small CAP	4,255,434	1,877,508,092	521	11,313	94.03%	13.53

\*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

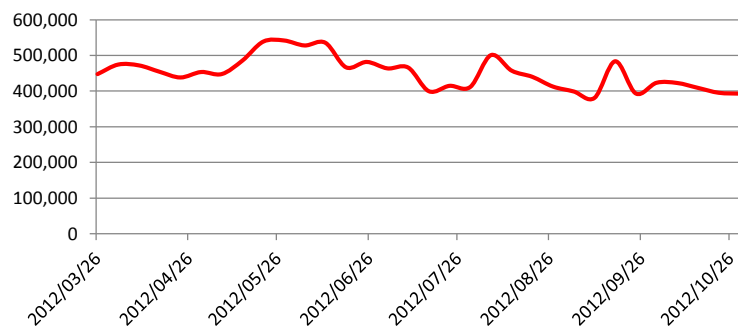
### Average Turnover



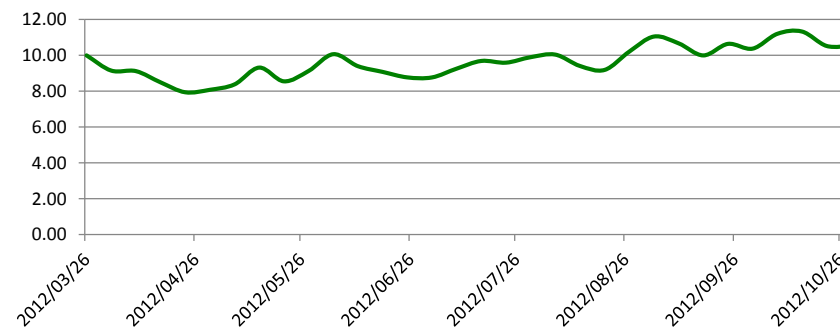
### Inside Ratio(%)



### Average Turnover per Trade



### Average Improvement(bps)

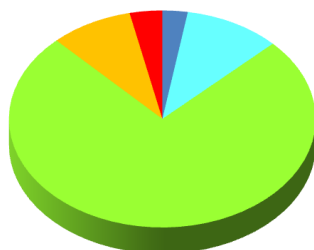


## Top 5 Average Turnover of The Week

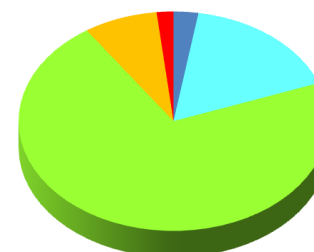
### Weekly Total in Week of 29-October-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
7203.T	TOYOTA	5,286,266,850	3,140	5.84	5.44	16.81	8.52	5.03	-6.36
8306.T	MUFG	4,769,487,060	362	6.07	11.61	30.67	13.93	11.07	-10.44
9432.T	NTT	4,334,605,450	3,625	6.04	4.19	14.98	7.21	3.86	-4.52
7267.T	HONDA	4,067,570,310	2,467	4.31	1.61	5.75	3.54	1.34	-2.18
4502.T	TAKEDAP	3,834,408,400	3,710	11.69	3.82	14.52	7.05	3.52	-7.07

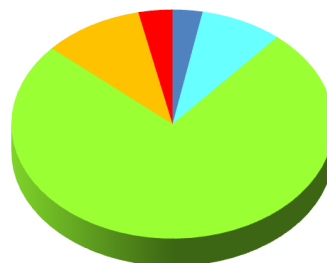
TOYOTA(7203.T)



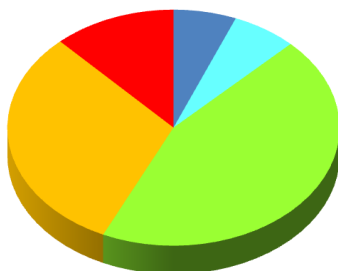
MUFG(8306.T)



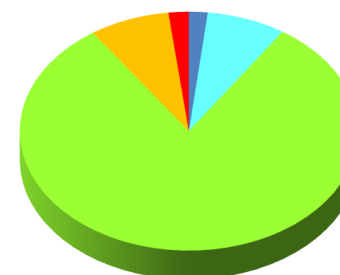
NTT(9432.T)



HONDA(7267.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

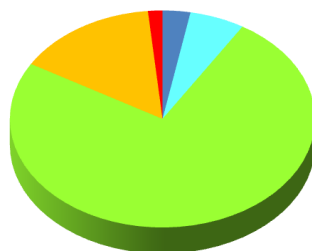
Note2: Price improvement is calculated by comparing the execution price against the primary market's best bid for each sell or best offer for each buy at the point of execution and is calculated from the perspective of the Taker side of the trade

## Top 5 Average Improvement of The Week

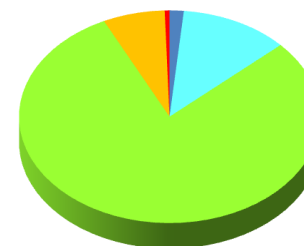
### Weekly Total in Week of 29-October-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
9107.T	K-LINE	544,494,000	110	4.92	36.94	103.47	50.87	35.85	-28.55
4004.T	SHOWDEN	460,048,200	116	8.93	34.53	86.37	42.05	33.43	-43.17
7261.T	MAZDA	1,528,432,900	107	8.45	38.10	110.17	50.28	35.86	-26.39
8303.T	SHINSEI	907,291,300	124	6.33	32.40	88.41	41.86	30.47	-32.86
8411.T	MIZUHO	3,744,809,230	126	11.16	32.68	80.86	40.01	31.09	-11.21

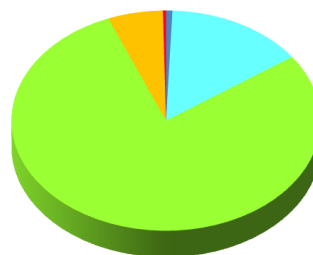
**K-LINE(9107.T)**



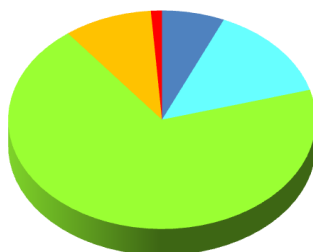
**SHOWDEN(4004.T)**



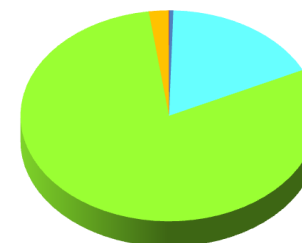
**MAZDA(7261.T)**



**SHINSEI(8303.T)**



**MIZUHO(8411.T)**



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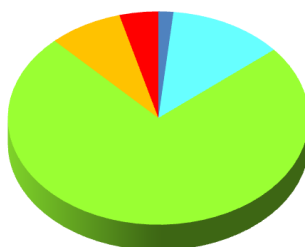
Note3: Weekly Total Turnover > 100 Million JPY

## Top 5 ETFs & REITs of The Week

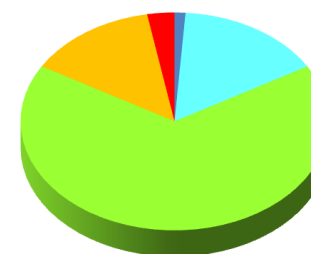
### Weekly Total in Week of 29-October-2012

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
1306.T	TOPIX F	581,470,785	765	8.55	5.74	13.79	8.23	5.33	-2.92
1330.T	IDXF225	253,686,730	9,250	3.43	6.06	10.82	6.84	5.88	-1.96
8952.T	JRE	107,898,400	798,000	0.49	1.54	0.00	0.00	1.54	-11.11
8951.T	NBF	105,869,600	875,000	1.23	1.79	0.00	11.57	1.70	-9.28
1308.T	IDXFTPX	101,595,720	755	13.67	5.20	35.85	0.00	4.34	-2.65

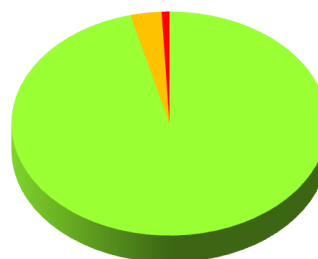
TOPIX F(1306.T)



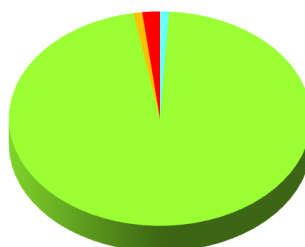
IDXF225(1330.T)



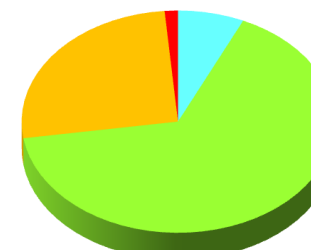
JRE(8952.T)



NBF(8951.T)



IDXFTPX(1308.T)



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