

# Japannext PTS Weekly Statistics

## 11 March 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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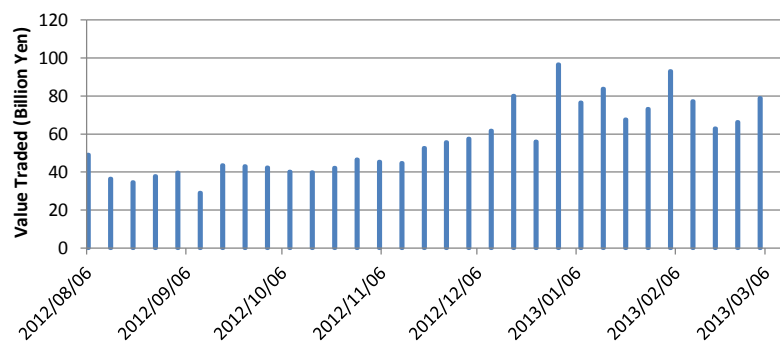
# Daily Average Statistics of The Week

## Daily Average in Week of 11-March-2013

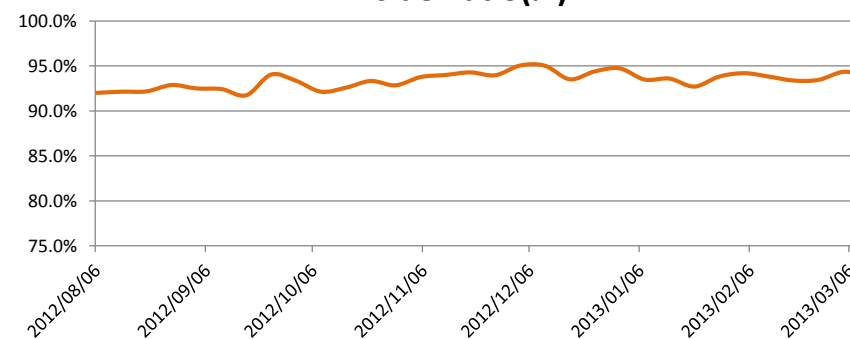
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
<b>Total</b>	<b>137,562,359</b>	<b>99,061,562,181</b>	<b>1,172</b>	<b>212,131</b>	<b>93.91%</b>	<b>8.02</b>
Large CAP	60,857,984	59,903,997,991	100	97,273	94.55%	5.51
Mid CAP	64,164,224	32,360,501,988	393	86,313	93.58%	9.84
Small CAP	12,540,151	6,797,062,202	679	28,546	92.71%	12.18

\*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

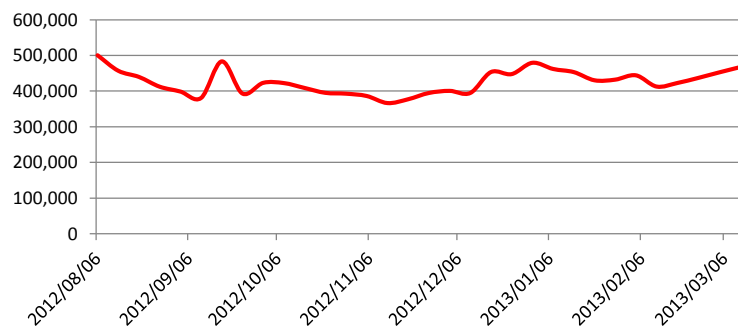
### Average Turnover



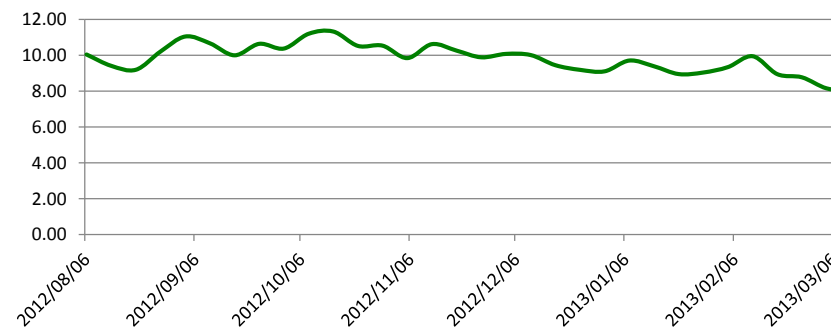
### Inside Ratio(%)



### Average Turnover per Trade



### Average Improvement(bps)

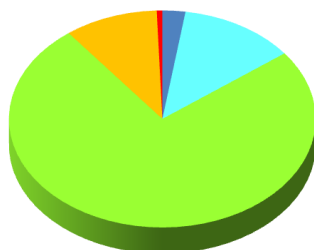


## Top 5 Average Turnover of The Week

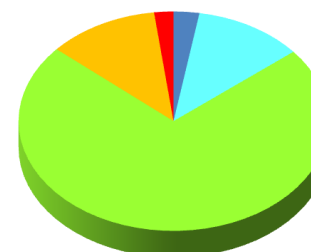
### Weekly Total in Week of 11-March-2013

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
8411.T	MIZUHO	17,224,689,470	212	4.02	17.85	48.39	23.45	16.93	-14.36
7203.T	TOYOTA	16,181,693,700	5,020	5.89	5.05	11.63	7.16	4.71	-3.37
8306.T	MUFG	16,079,674,980	576	4.15	5.79	18.24	8.96	5.30	-6.77
8316.T	SMFG	9,427,397,000	4,045	3.56	3.83	12.68	6.51	3.34	-4.34
7751.T	CANON	8,941,160,600	3,460	5.03	4.12	15.09	7.63	3.67	-7.47

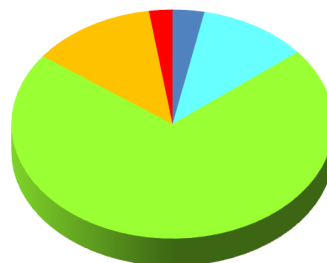
MIZUHO(8411.T)



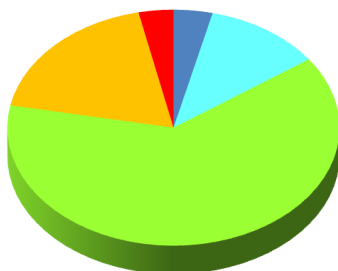
TOYOTA(7203.T)



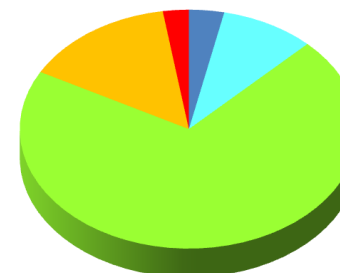
MUFG(8306.T)



SMFG(8316.T)



CANON(7751.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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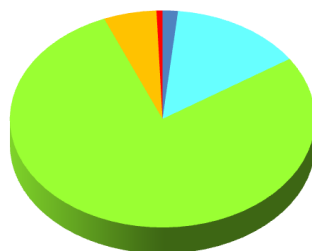
Note3: The chart% is based on number of trades executed

## Top 5 Average Improvement of The Week

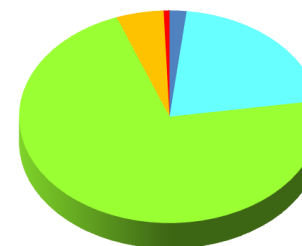
### Weekly Total in Week of 11-March-2013

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
6703.T	OKI	220,027,200	101	5.77	<b>36.13</b>	96.96	<b>49.30</b>	<b>33.77</b>	-13.93
5202.T	NP-SGLS	429,959,500	109	5.18	<b>36.59</b>	91.98	<b>45.10</b>	<b>34.13</b>	-15.89
7211.T	MMC	885,043,600	108	2.85	<b>35.43</b>	93.18	<b>45.71</b>	<b>32.84</b>	-23.82
5406.T	KOBESTL	970,702,900	121	5.94	<b>32.16</b>	84.60	<b>41.19</b>	<b>30.35</b>	-16.26
4004.T	SHOWDEN	584,357,400	141	5.73	<b>28.25</b>	72.20	<b>36.10</b>	<b>26.57</b>	-22.91

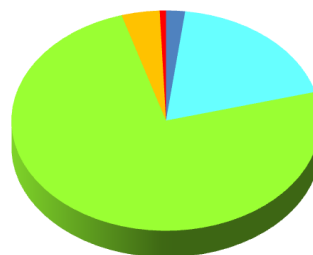
OKI(6703.T)



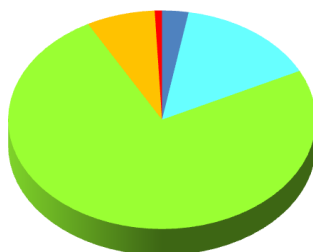
NP-SGLS(5202.T)



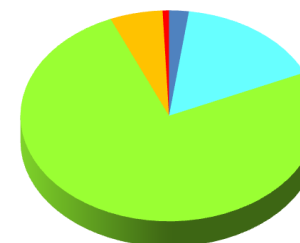
MMC(7211.T)



KOBESTL(5406.T)



SHOWDEN(4004.T)



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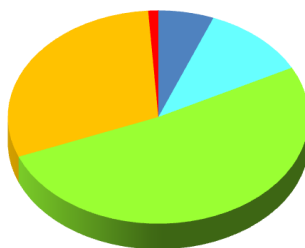
Note4: Weekly Total Turnover > 100 Million JPY

## Top 5 ETFs & REITs of The Week

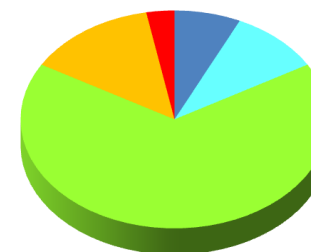
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Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
1306.T	TOPIX F	1,283,069,048	1,072	4.75	<b>3.68</b>	9.74	<b>5.57</b>	<b>3.26</b>	-2.32
8952.T	JRE	445,736,700	1,235,000	2.63	<b>2.07</b>	13.39	<b>4.47</b>	<b>1.72</b>	-4.54
1330.T	IDXF225	395,512,820	12,810	2.36	<b>2.18</b>	0.00	<b>5.65</b>	<b>1.95</b>	-2.06
8951.T	NBF	310,324,000	1,258,000	1.55	<b>2.06</b>	13.23	<b>4.81</b>	<b>1.71</b>	-3.55
1321.OS	225FUND	261,606,808	12,800	0.61	<b>1.50</b>	33.77	<b>0.00</b>	<b>1.45</b>	-5.56

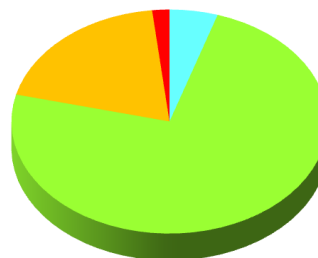
TOPIX F(1306.T)



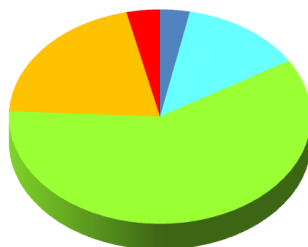
JRE(8952.T)



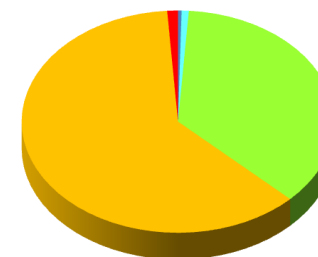
IDXF225(1330.T)



NBF(8951.T)



225FUND(1321.OS)



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