

# Japannext PTS Weekly Statistics

## 18 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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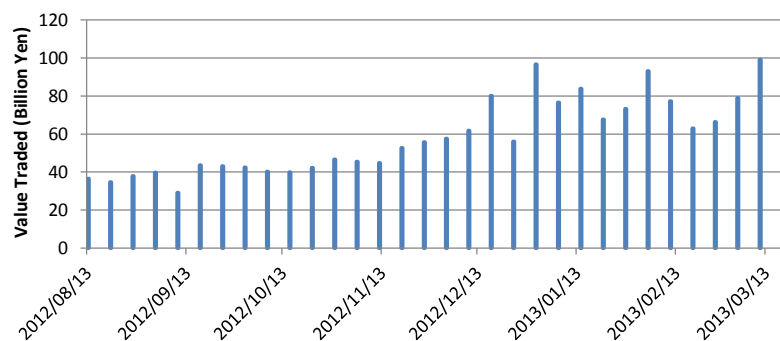
# Daily Average Statistics of The Week

## Daily Average in Week of 18-March-2013

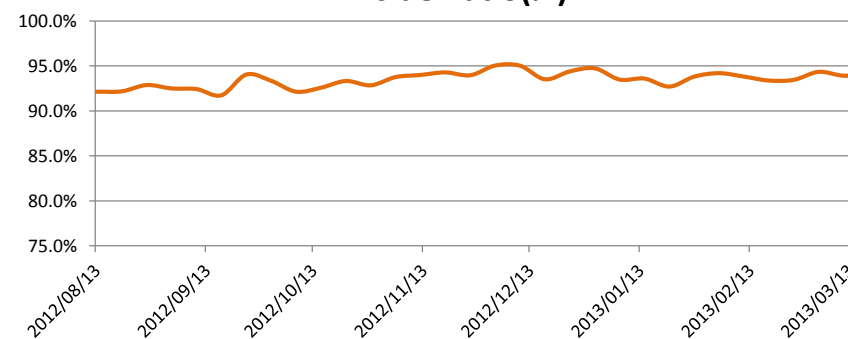
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
<b>Total</b>	<b>126,854,004</b>	<b>92,536,478,373</b>	<b>1,195</b>	<b>204,105</b>	<b>94.15%</b>	<b>8.05</b>
Large CAP	53,342,245	54,287,294,553	100	93,569	95.05%	5.53
Mid CAP	58,610,289	30,501,877,116	391	79,314	93.49%	9.71
Small CAP	14,901,471	7,747,306,705	704	31,222	93.13%	12.57

\*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

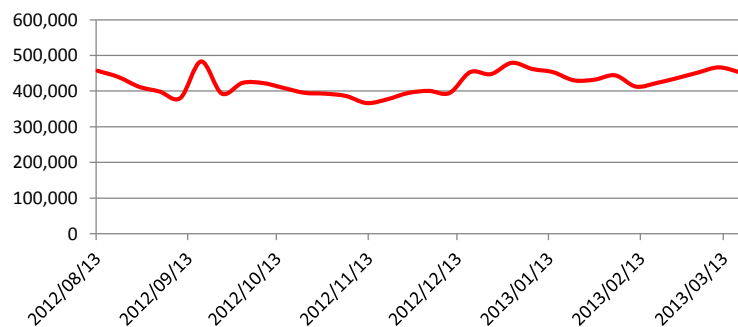
### Average Turnover



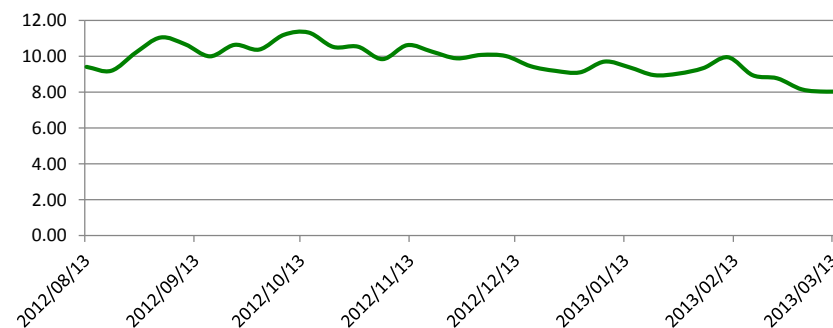
### Inside Ratio(%)



### Average Turnover per Trade



### Average Improvement(bps)

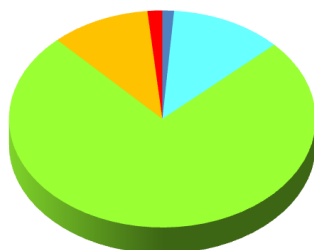


## Top 5 Average Turnover of The Week

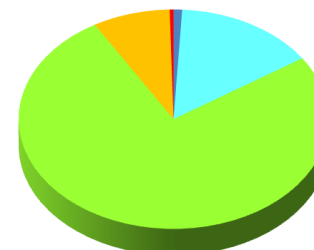
### Weekly Total in Week of 18-March-2013

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
7203.T	TOYOTA	12,361,237,100	4,880	7.38	4.51	12.21	6.79	4.15	-4.22
8411.T	MIZUHO	10,843,520,090	209	7.33	19.12	51.07	23.81	18.21	-15.15
8306.T	MUFG	9,820,571,460	563	5.30	6.07	18.06	8.93	5.61	-7.97
8316.T	SMFG	7,367,232,750	3,930	5.16	3.75	13.43	6.59	3.31	-5.82
7751.T	CANON	5,734,694,350	3,500	6.04	4.25	15.12	7.51	3.73	-6.51

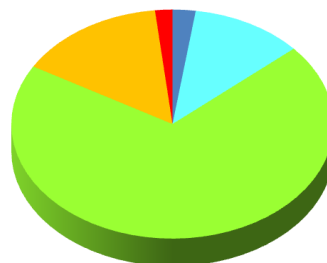
**TOYOTA(7203.T)**



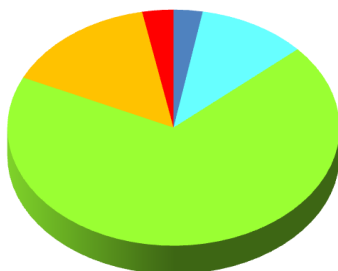
**MIZUHO(8411.T)**



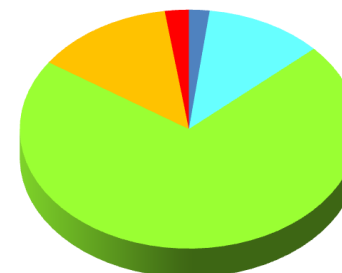
**MUFG(8306.T)**



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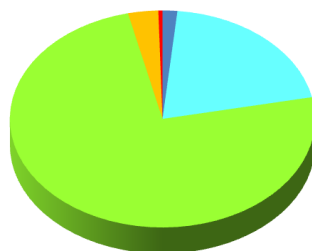
Note3: The chart% is based on number of trades executed

## Top 5 Average Improvement of The Week

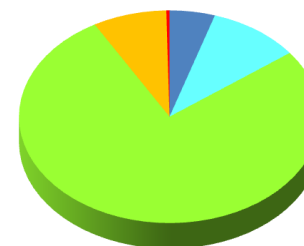
### Weekly Total in Week of 18-March-2013

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
7211.T	MMC	520,851,700	103	4.76	<b>38.74</b>	123.86	<b>47.73</b>	<b>36.31</b>	-44.09
6703.T	OKI	173,981,700	102	6.73	<b>36.78</b>	97.31	<b>49.09</b>	<b>35.20</b>	-29.11
5406.T	KOBESTL	594,822,000	113	8.31	<b>38.25</b>	96.02	<b>42.90</b>	<b>37.50</b>	-28.33
5202.T	NP-SGLS	293,181,500	109	4.45	<b>37.09</b>	99.94	<b>46.38</b>	<b>34.60</b>	-25.39
5703.T	NLM HD	107,494,760	114	5.94	<b>36.51</b>	88.85	<b>45.13</b>	<b>34.97</b>	-15.21

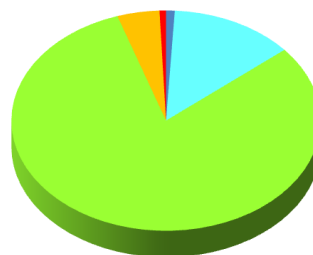
**MMC(7211.T)**



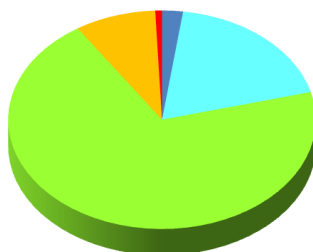
**OKI(6703.T)**



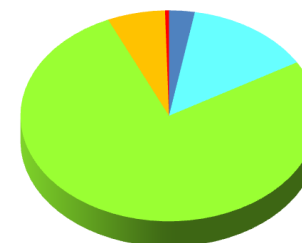
**KOBESTL(5406.T)**



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



**NLM HD(5703.T)**



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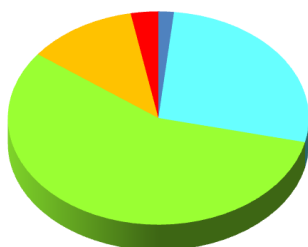
Note4: Weekly Total Turnover > 100 Million JPY

## Top 5 ETFs & REITs of The Week

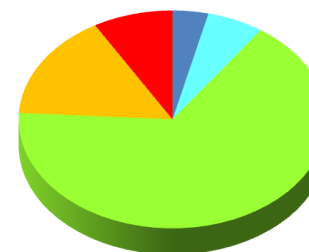
### Weekly Total in Week of 18-March-2013

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8952.T	JRE	667,292,400	1,269,000	3.77	3.70	18.84	7.08	2.08	-5.61
8951.T	NBF	581,925,700	1,281,000	2.62	2.22	10.50	7.75	1.72	-9.00
1306.T	TOPIX F	519,844,552	1,057	2.11	3.61	9.68	5.07	3.27	-1.32
1330.T	IDXF225	351,469,830	12,650	1.74	1.67	8.29	3.96	1.82	-2.38
8955.T	JPN-PRI	272,499,800	353,000	6.65	4.22	36.31	0.00	3.62	-12.19

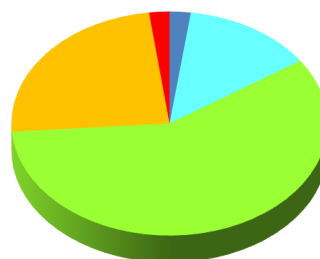
JRE(8952.T)



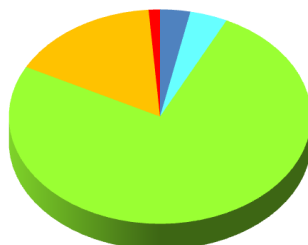
NBF(8951.T)



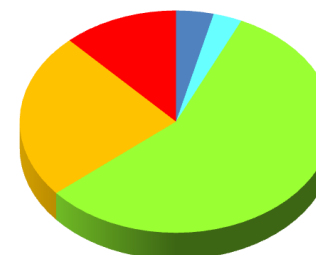
TOPIX F(1306.T)



IDXF225(1330.T)



JPN-PRI(8955.T)



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