

# Japannext PTS Weekly Statistics

## 15 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)),  
Director of Kant Director of Kanto Local Finance Bureau (Kinsho) No.45

TEL: +81-3-4577-4040

FAX: +81-3-3261-1702

MAIL: [ptsbiz@japannext.co.jp](mailto:ptsbiz@japannext.co.jp)

WEB Japanese:

<http://www.japannext.co.jp/ja>

English: <http://www.japannext.co.jp/en>

#### Disclaimer

Information provided is for reference purposes only and does not constitute financial product advice nor is constituted as an offer to sell or solicitation to buy any security. The ownership and intellectual property rights of this information are solely and exclusively belong to SBI Japannext Co.,Ltd. ("SBIJ"). According users are permitted to access and use the Information for their own personal, non-commercial and internal-use-only. Although SBIJ has made every effort to ensure the accuracy of the information as at the date of publication, SBIJ does not give any warranty as to the accuracy, reliability or completeness of the information. To the extent permitted by law, SBIJ and its employees, officers and contractors shall not be liable for any loss or damage arising in any way (including by way of negligence) from or in connection with any information provided or omitted or from anyone acting or refraining to act in reliance on this information.

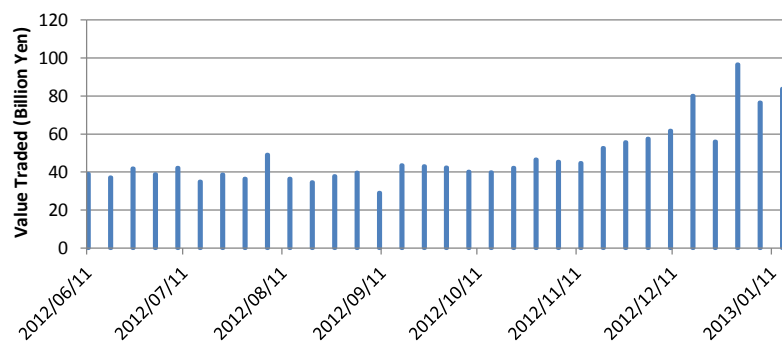
# Daily Average Statistics of The Week

## Daily Average in Week of 15-January-2013

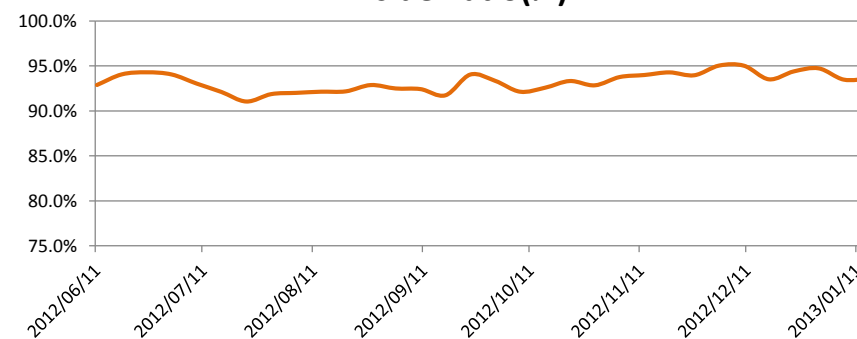
	# of Shares Traded	Turnover (JPY)	Universe	No of Trades	% of Inside	Avg Improvement(bps)
<b>Total</b>	<b>140,061,972</b>	<b>83,858,322,272</b>	<b>1,095</b>	<b>184,910</b>	<b>93.59%</b>	<b>9.38</b>
Large CAP	59,748,868	50,851,676,059	100	80,840	93.90%	6.37
Mid CAP	68,957,898	27,646,627,803	395	80,650	93.44%	12.03
Small CAP	11,355,206	5,360,018,411	600	23,421	93.05%	11.59

\*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

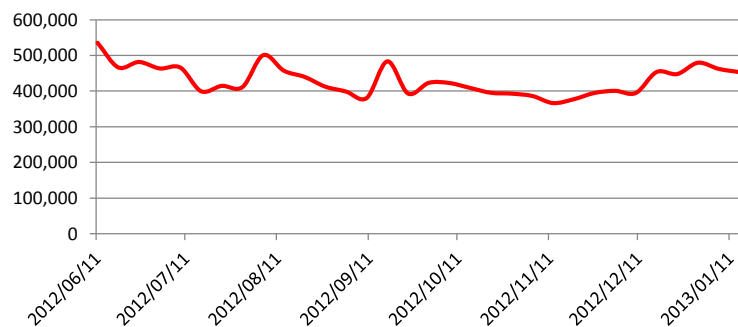
### Average Turnover



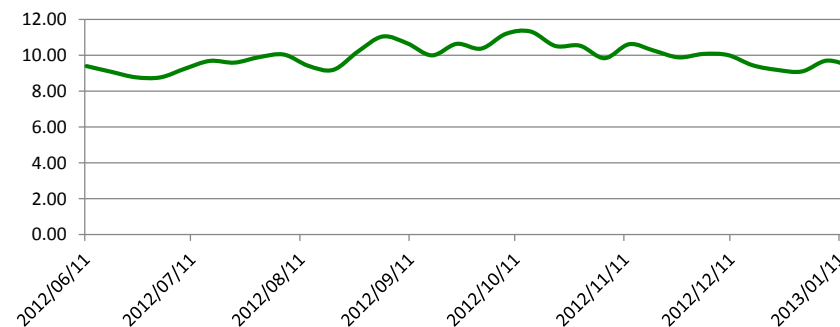
### Inside Ratio(%)



### Average Turnover per Trade



### Average Improvement(bps)

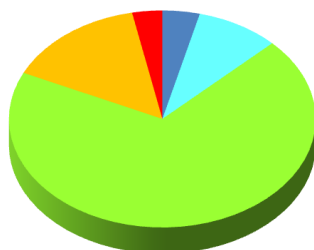


## Top 5 Average Turnover of The Week

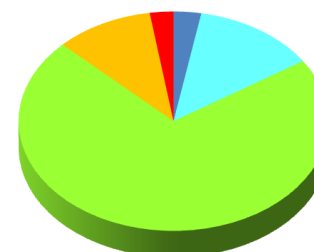
### Weekly Total in Week of 15-January-2013

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
7203.T	TOYOTA	11,868,963,250	4,300	6.22	3.97	12.21	6.48	3.65	-4.51
8306.T	MUFG	11,431,567,560	484	5.82	7.92	22.07	11.12	7.34	-9.03
8411.T	MIZUHO	9,825,365,250	173	5.90	23.07	62.33	29.66	22.00	-15.69
7751.T	CANON	7,397,741,750	3,350	7.23	4.58	16.20	8.47	4.12	-6.79
7267.T	HONDA	6,623,574,800	3,440	5.77	3.89	15.36	8.52	3.56	-5.94

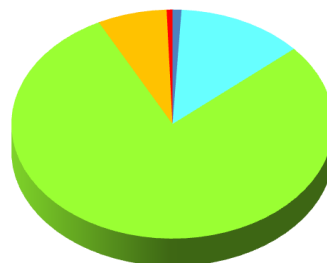
TOYOTA(7203.T)



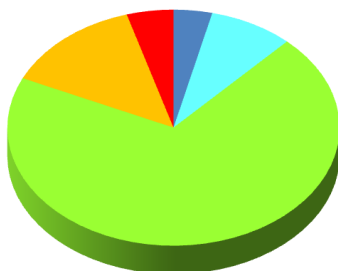
MUFG(8306.T)



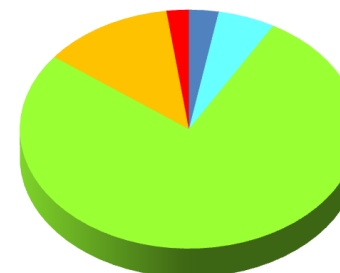
MIZUHO(8411.T)



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

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

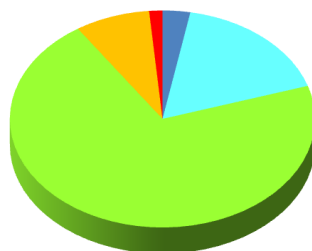
Note3: The chart% is based on number of trades executed

## Top 5 Average Improvement of The Week

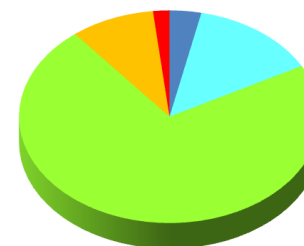
### Weekly Total in Week of 15-January-2013

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
6703.T	OKI	348,300,700	104	5.54	37.64	99.79	48.16	35.09	-20.86
5406.T	KOBESTL	896,108,000	110	7.02	37.09	96.81	47.31	35.15	-24.71
5202.T	NP-SGLS	280,405,900	105	2.32	33.91	98.28	48.68	30.80	-20.18
4004.T	SHOWDEN	1,162,175,300	143	11.68	30.08	74.46	35.27	28.69	-25.78
8377.T	HOKUHOKU	291,331,800	140	12.25	28.00	79.48	37.02	26.93	-20.03

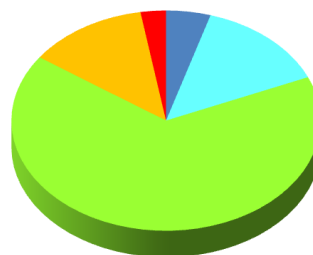
OKI(6703.T)



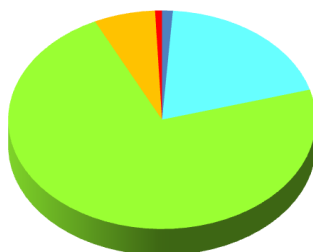
KOBESTL(5406.T)



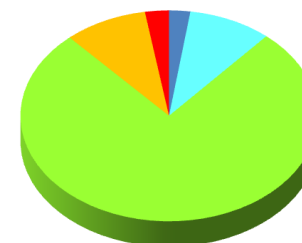
NP-SGLS(5202.T)



SHOWDEN(4004.T)



HOKUHOKU(8377.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

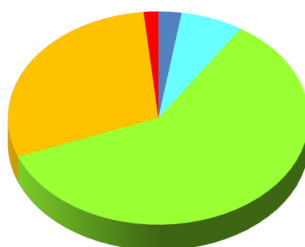
Note4: Weekly Total Turnover > 100 Million JPY

## Top 5 ETFs & REITs of The Week

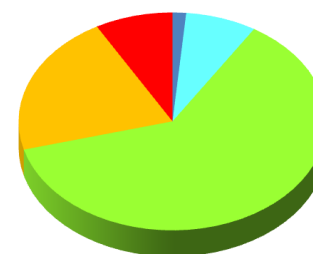
### Weekly Total in Week of 15-January-2013

Symbol	Description	Turnover (JPY)	Last Price	Market Shr(%)	Avg Improvement(bps)	BO(bps)	MI(bps)	IN(bps)	WO(bps)
1306.T	TOPIX F	1,073,570,774	926	5.12	3.61	11.12	7.10	3.23	-4.97
1330.T	IDXF225	644,457,480	11,140	5.28	2.90	9.18	5.65	2.57	-2.94
8951.T	NBF	350,141,800	892,000	2.09	2.43	11.15	5.60	2.26	-2.18
8952.T	JRE	346,957,800	870,000	5.98	1.85	13.74	5.75	2.01	-8.42
1321.OS	225FUND	332,220,629	11,120	1.30	3.04	35.09	0.00	2.72	-2.92

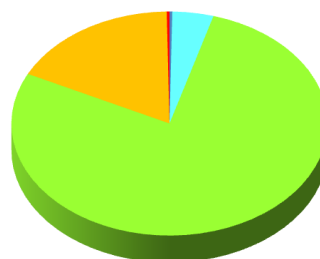
TOPIX F(1306.T)



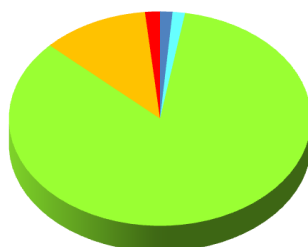
IDXF225(1330.T)



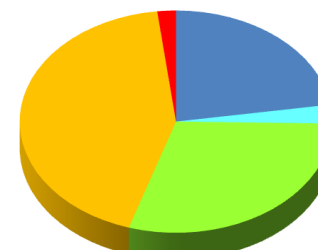
NBF(8951.T)



JRE(8952.T)



225FUND(1321.OS)



**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