# Japannext PTS Weekly Statistics

19 August 2013

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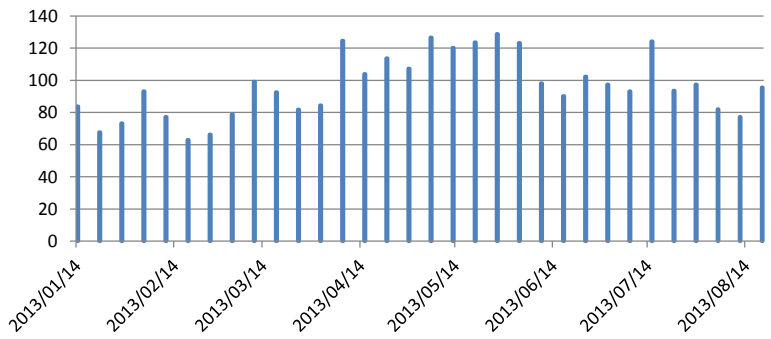
# Averaged Daily Statistics

## Averaged Daily Statistics for the Week of 19 August 2013

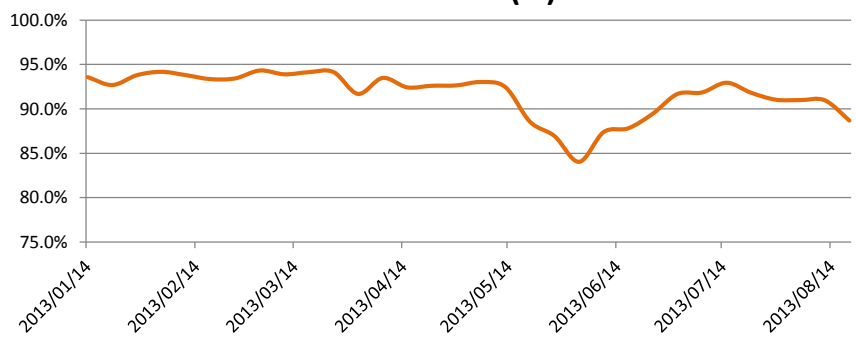
| | Volume | Turnover (JPY) | Traded Symbols | Trades | Inside Ratio (%) | Avg. PI (bps) |
|---|---|---|---|---|---|---|
| **Total** | **116,247,508** | **95,514,942,277** | **1,141** | **177,825** | **88.69** | **8.01** |
| Large CAP | 46,489,147 | 52,394,842,716 | 100 | 72,537 | 90.09 | 5.71 |
| Mid CAP | 57,778,071 | 35,592,336,815 | 395 | 81,166 | 87.71 | 7.71 |
| Small CAP | 11,980,170 | 7,527,595,354 | 646 | 24,121 | 87.74 | 16.57 |

***Price improvement (PI)** 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.

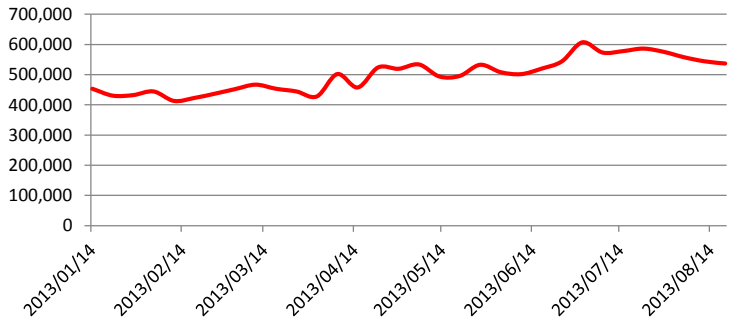
### Turnover (billion JPY)



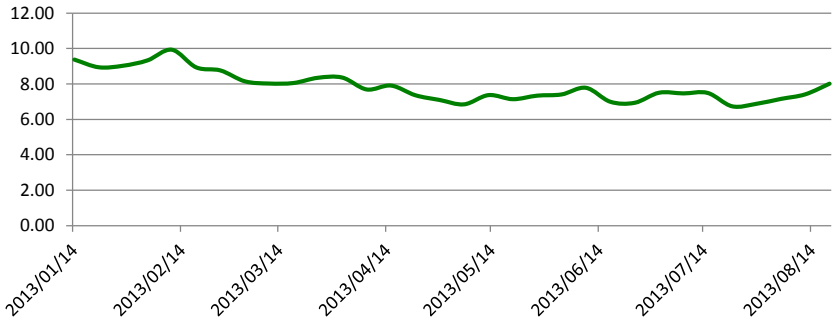

### Inside Ratio (%)




### Average Trade Value (JPY)




### Average Price Improvement (bps)

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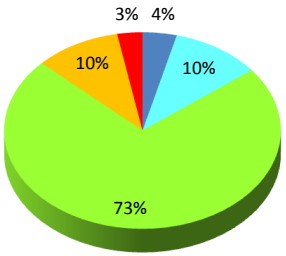
# Top 5 Stocks by Turnover

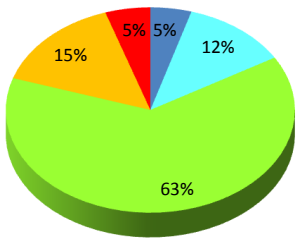
## Top 5 Stocks by Turnover for the Week of 19 August 2013

| Symbol | Description | Turnover (JPY) | Last Price | % Primary | Avg. PI (bps) | BO (bps) | MI (bps) | IN (bps) | WO (bps) |
|---|---|---|---|---|---|---|---|---|---|
| 7203.T | TOYOTA | 18,901,954,600 | 6,220 | 6.46 | **5.87** | 18.63 | **8.20** | **5.53** | -4.77 |
| 9984.T | SOFTBNK | 16,498,062,800 | 6,300 | 7.04 | **5.47** | 17.88 | **8.05** | **4.99** | -6.56 |
| 8411.T | MIZUHO | 10,860,061,820 | 206 | 11.58 | **21.08** | 49.90 | **24.51** | **20.44** | -7.71 |
| 8306.T | MUFG | 9,162,306,810 | 602 | 7.45 | **5.74** | 18.47 | **8.62** | **5.23** | -5.61 |
| 7751.T | CANON | 8,705,237,320 | 3,020 | 8.98 | **5.30** | 13.80 | **7.56** | **4.82** | -3.48 |

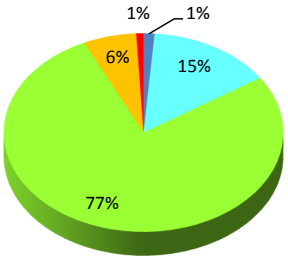
### TOYOTA (7203.T)



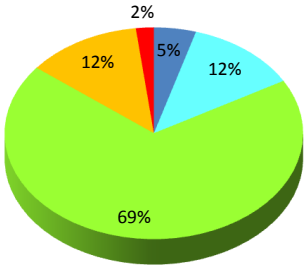

### SOFTBNK (9984.T)



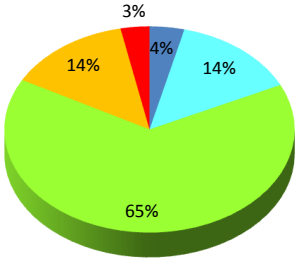

### MIZUHO (8411.T)




### MUFG (8306.T)




### CANON (7751.T)




**Better Outside** (**BO**) – better price outside the Primary Exchange spread
**Mid Price** (**MI**) – better price at Primary Exchange mid price
**Inside BBO** (**IN**) – better price inside Primary Exchange BBO excluding mid price
**Equal** (**EQ**) – equal price to Primary Exchange BBO
**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: Percentage is based on number of trades executed

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# Top 5 Stocks by Price Improvement

**Top 5 Stocks by Price Improvement for the Week of 19 August 2013**

| Symbol | Description | Turnover (JPY) | Last Price | % Primary | Avg. PI (bps) | BO (bps) | MI (bps) | IN (bps) | WO (bps) |
|---|---|---|---|---|---|---|---|---|---|
| 5202.T | NP-SGLS | 537,137,300 | 112 | 5.27 | **33.44** | 96.93 | **46.39** | **31.62** | -30.50 |
| 4004.T | SHOWDEN | 754,356,700 | 127 | 11.10 | **31.77** | 84.21 | **39.97** | **30.42** | -37.41 |
| 1808.T | HASEKO | 934,250,300 | 121 | 8.72 | **28.29** | 82.74 | **40.60** | **26.59** | -23.37 |
| 5406.T | KOBESTL | 1,637,053,500 | 161 | 5.93 | **25.38** | 67.60 | **31.65** | **24.47** | -16.14 |
| 6773.T | PIONEER | 393,306,540 | 169 | 10.72 | **22.36** | 60.30 | **29.43** | **20.67** | -16.16 |

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Note3: Percentage is based on number of trades executed

Note4: Weekly Total Turnover > 100 Million JPY

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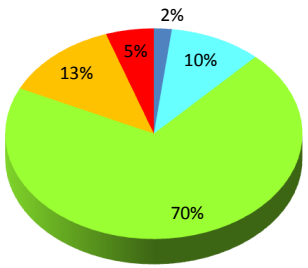
# Top 5 ETFs & REITs

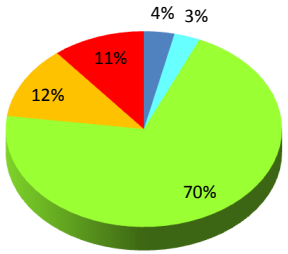
## Top 5 ETFs & REITs for the Week of 19 August 2013

| Symbol | Description | Turnover (JPY) | Last Price | % Primary | Avg. PI (bps) | BO (bps) | MI (bps) | IN (bps) | WO (bps) |
|---|---|---|---|---|---|---|---|---|---|
| 1306.T | TOPIX F | 2,324,714,188 | 1,156 | 9.62 | **4.05** | 10.95 | **5.53** | **3.83** | -2.63 |
| 1568.T | TPX BULL | 1,367,014,210 | 17,660 | 6.68 | **2.64** | 15.47 | **5.62** | **2.52** | -3.69 |
| 1570.T | NIKKEILV | 765,317,399 | 8,350 | 0.58 | **4.25** | 14.82 | **6.35** | **4.00** | -5.74 |
| 1330.T | IDXF225 | 567,927,800 | 13,890 | 1.31 | **1.90** | 7.31 | **6.16** | **1.74** | -2.55 |
| 8951.T | NBF | 468,450,000 | 1,085,000 | 6.87 | **2.40** | 31.62 | **0.00** | **2.23** | -7.49 |

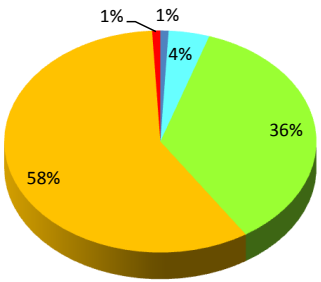
### TOPIX F (1306.T)



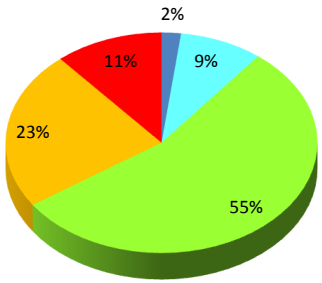

### TPX BULL (1568.T)



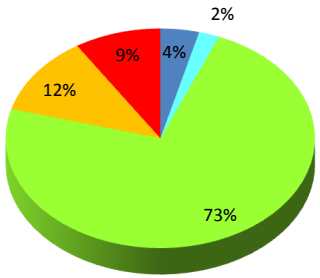

### NIKKEILV (1570.T)




### IDXF225 (1330.T)




### NBF (8951.T)

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