

Weekly Activities Report for: Aug 09, 2021

Chi-Alpha & Chi-Select (PTS)

	Daily Avg Value Traded (JPY)	Market Share	Daily Avg Symbol Traded	Avg PI (bps)	Top 5 Symbols Traded	Security Name	Value Traded (JPY)	Mkt Share
All	83,533,220,047	2.6%	2897	4.0	6920	LASRTEC	19,235,861,600	4.7%
TOPIX100	18,826,540,285	1.5%	99	0.6	9101	NYKLINE	14,036,996,200	4.0%
M400	38,781,426,037	3.5%	398	2.9	7974	NINTEND	7,651,435,500	2.3%
Small	15,277,839,537	3.4%	1406	4.7	9984	SOFTBNKG	7,259,904,310	2.6%
Others	10,647,414,187	2.2%	994	7.8	9104	MTI-OSK	5,662,470,100	3.8%

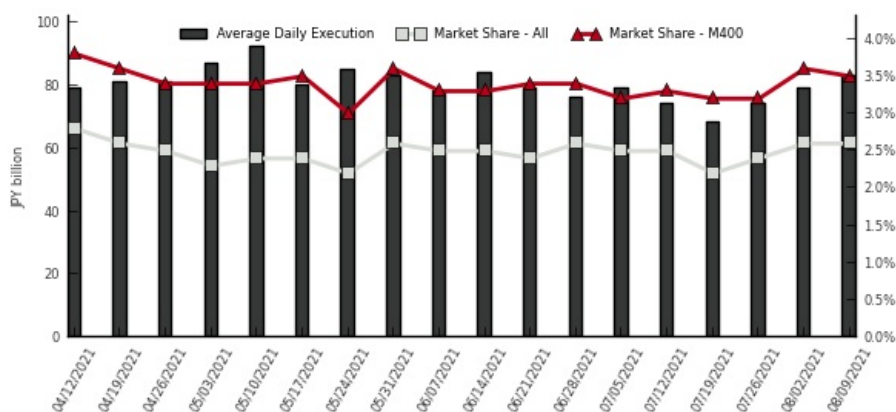
Chi-Match (VWAP Cross PTS)

	Daily Avg Value (JPY)		Daily Avg Symbol	
	Traded	Ordered	Traded	Ordered
All	325,649,114	9,967,570,754	3	205
TOPIX100	248,062,008	3,779,259,815	1	32
M400	7,530,320	3,370,824,864	1	53
Small	22,604,182	1,068,929,172	1	59
Others	125,039,710	1,748,556,902	2	59

Kai-X (ToSTNeT)

	Daily Avg Value Traded (JPY)	Daily Avg Symbol Traded	Avg PI (bps)
All	3,868,927,155	309	5.5
TOPIX100	414,804,842	33	1.6
M400	2,494,720,850	156	5.3
Small	544,339,225	76	8.0
Others	415,062,237	44	5.7

Weekly Trend (Chi-Alpha & Chi-Select)



(1) Market share is calculated as Chi-X's 2 lit venues / (TSE Auction + Chi-X's 2 lit venues + SBI JNX's 2 lit venues)

(2) PI (Price Improvement) compares the execution price vs. TSE's best bid for sell or best offer for buy at the point of execution and is calculated from the perspective of the Taker of the trade

(3) Chi-Match's and Kai-X's trade value is double-counted in order to be comparable with order value

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