

Weekly Activities Report for: Aug 23, 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	75,570,017,025	2.6%	2850	4.0	9101	NYKLINE	19,274,798,700	4.1%
TOPIX100	19,332,984,762	1.7%	99	0.5	6920	LASRTEC	17,953,669,500	5.0%
M400	32,981,442,210	3.5%	397	3.0	9104	MTI-OSK	9,083,290,700	3.4%
Small	12,726,949,412	3.3%	1398	4.5	9984	SOFTBNKG	8,808,390,130	2.1%
Others	10,528,640,641	2.2%	955	8.3	8035	TKOELCN	5,582,009,870	2.8%

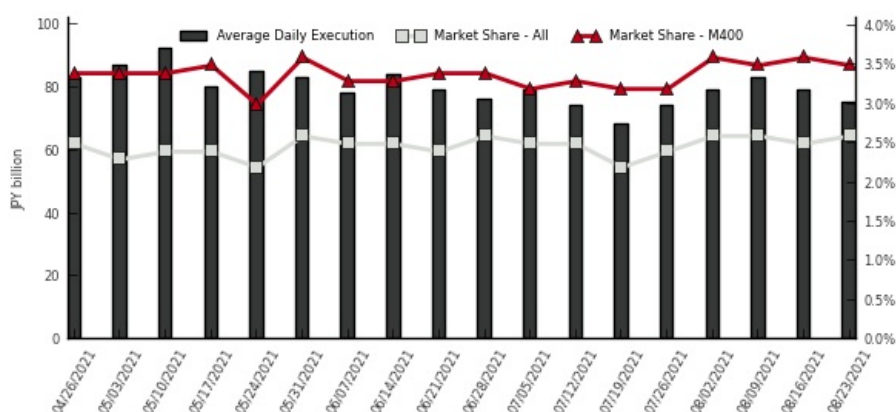
Chi-Match (VWAP Cross PTS)

	Daily Avg Value (JPY)		Daily Avg Symbol	
	Traded	Ordered	Traded	Ordered
All	371,384,030	11,161,536,771	6	263
TOPIX100	440,889,875	5,732,632,895	4	49
M400	22,989,492	4,022,835,853	2	90
Small	0	1,093,448,657	0	96
Others	1,402,684	312,619,364	1	26

Kai-X (ToSTNeT)

	Daily Avg Value Traded (JPY)	Daily Avg Symbol Traded	Avg PI (bps)
All	6,241,974,900	419	6.0
TOPIX100	923,941,784	43	1.9
M400	4,019,157,680	220	5.8
Small	1,023,099,000	108	9.0
Others	275,776,436	46	6.6

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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