



A Cboe Global Markets Company

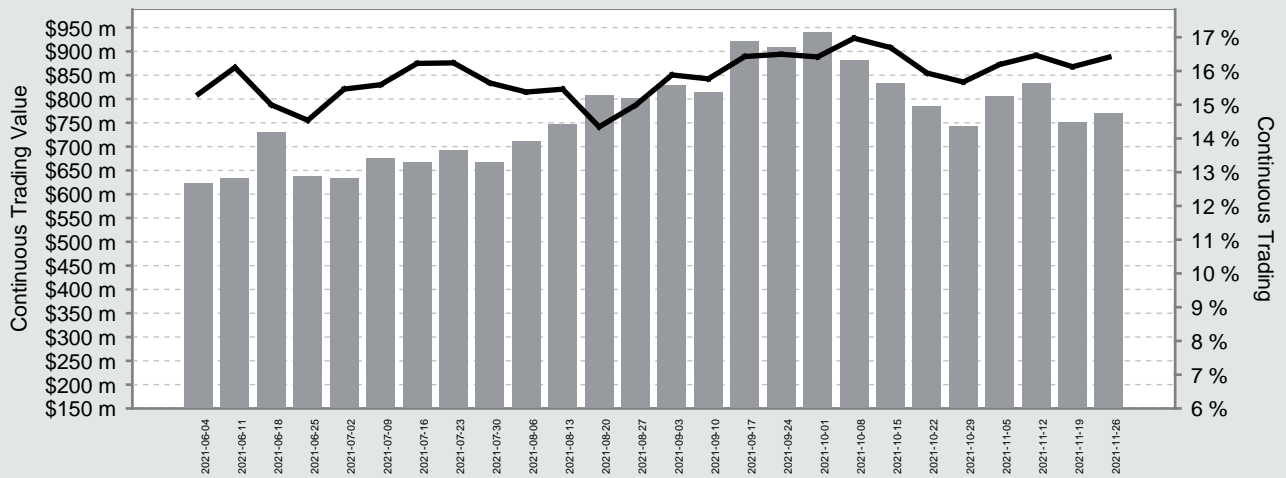
**AVERAGE DAILY VALUES for week 26/11/2021**

Mid-Point Trades	
% of Trades at Mid	16.47 %
% of Value at Mid	8.50 %

Continuous Trading	16.41 %
Continuous Trading Value	\$ 770,257,769
Total Market	19.52 %
Trade Reporting Value	\$ 783,705,279
Symbols Traded	1,643
Symbols Quoted	2,102

Price Improvement Trades	
% of Trades with PI	16.60 %
Average PI (BPs)	52.13

**Continuous Trading Value And Market Share**



**Top Symbols By Continuous Trading (CT) %**

Symbol	CT	CT Value	% PI	Avg PI
SYA	56.08 %	\$ 2,458,565	35.87 %	183.30
AAA	54.95 %	\$ 3,476,015	77.66 %	1.00
ICI	48.49 %	\$ 2,530,761	14.34 %	244.10
AZL	43.99 %	\$ 2,057,587	24.67 %	292.35
VR1	42.48 %	\$ 2,382,009	17.39 %	173.66

**Top Symbols By Continuous Trading Value**

Symbol	CT Value	CT	% PI	Avg PI
TLS	\$ 18,446,155	28.14 %	29.56 %	15.74
SYD	\$ 18,311,308	24.12 %	33.72 %	8.18
PLS	\$ 13,483,943	22.12 %	16.41 %	26.61
S32	\$ 10,274,043	22.89 %	15.46 %	19.50
STO	\$ 8,572,006	20.43 %	13.60 %	11.36

**Top Symbols At The Mid-Point**

Symbol	Mid-Point Value	Trades at Mid	Value at Mid	Symbol	Mid-Point Value	Trades at Mid	Value at Mid
SYD	\$ 9,451,651	29.32 %	46.79 %	CSL	\$ 3,033,100	13.65 %	57.50 %
BHP	\$ 6,107,983	6.82 %	29.99 %	AAA	\$ 2,983,268	77.66 %	81.83 %
IOZ	\$ 4,896,923	4.44 %	22.45 %	CBA	\$ 2,742,954	7.84 %	25.58 %
TLS	\$ 4,009,182	24.51 %	21.93 %	WBC	\$ 2,085,488	4.16 %	10.86 %
BXB	\$ 3,088,486	14.83 %	42.43 %	FMG	\$ 1,817,921	2.28 %	6.61 %

All information is for the cash equities stock universe that is published in Chi-X's daily security file (CHIXTSL), which includes stocks, listed managed funds and ETFs but excludes warrants, interest rate securities and derivatives.

Continuous Trading	The value of trades executed on Chi-X during continuous trading, expressed as an average of the daily percentages of total values executed during continuous trading on Chi-X and ASX TradeMatch, excluding auctions, over the course of the reporting week.	Average PI (BPs)	The average price improvement, expressed in basis points, available on trades that executed with price improvement relative to the best available ASX bid or offer over the course of the reporting week.
Continuous Trading Value	The average daily value of trades executed on Chi-X during continuous trading over the course of the reporting week.	Mid-Point Value	The average daily value of all trades executed on Chi-X at the mid-point of the National Best Bid and Offer.
Total Market	The value of all trades executed on or reported to Chi-X, expressed as an average of the daily percentages of total values of all trades executed on or reported to all venues, including Chi-X, over the course of the reporting week.	Trades at Mid	The average daily percent of trades executed on Chi-X during continuous trading at the mid-point of the National Best Bid and Offer.
Trade Reporting Value	The average daily value of all transactions that are reported to Chi-X in accordance with the Market Integrity Rules (Competition in Exchange Markets) over the course of the reporting week.	Value at Mid	The average daily percentage of value executed on Chi-X during continuous trading at the mid-point of the National Best Bid and Offer.
% PI	The average daily percent of trades executed on Chi-X during continuous trading that executed with price improvement relative to the best available ASX bid or offer over the course of the reporting week.	Price Improvement Trades	Daily average calculation of aggressive trades executed on Chi-X during continuous trading over the course of the reporting week.

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