



A Cboe Global Markets Company

AVERAGE DAILY VALUES for week 3/12/2021

Continuous Trading	16.25 %
Continuous Trading Value	\$ 867,946,142
Total Market	18.17 %
Trade Reporting Value	\$ 1,081,387,739
Symbols Traded	1,611
Symbols Quoted	2,108

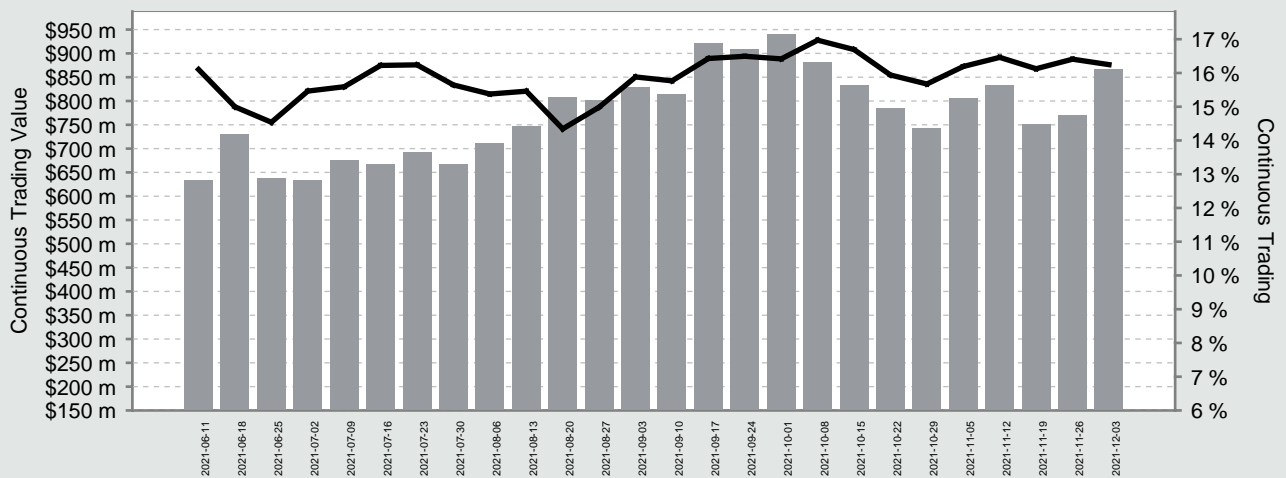
Mid-Point Trades

% of Trades at Mid	15.70 %
% of Value at Mid	8.01 %

Price Improvement Trades

% of Trades with PI	15.87 %
Average PI (BPs)	51.03

Continuous Trading Value And Market Share



Top Symbols By Continuous Trading (CT) %

Symbol	CT	CT Value	% PI	Avg PI
VR1	50.32 %	\$ 3,980,202	19.21 %	182.99
SYA	38.79 %	\$ 2,929,961	34.89 %	244.50
STW	38.28 %	\$ 3,086,345	18.75 %	1.71
IMU	36.39 %	\$ 4,354,737	16.38 %	69.99
GOLD	34.99 %	\$ 2,719,303	51.77 %	1.53

Top Symbols By Continuous Trading Value

Symbol	CT Value	CT	% PI	Avg PI
TLS	\$ 26,201,877	26.26 %	26.79 %	16.45
SYD	\$ 14,932,641	20.38 %	18.14 %	8.74
PLS	\$ 12,985,115	24.15 %	14.99 %	27.82
S32	\$ 12,751,645	23.13 %	15.55 %	18.78
STO	\$ 11,695,807	23.82 %	16.86 %	11.88

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	\$ 5,118,696	13.17 %	34.66 %	STO	\$ 3,376,749	9.82 %	23.75 %
TLS	\$ 4,690,732	22.02 %	18.04 %	CBA	\$ 2,690,146	6.09 %	19.97 %
BHP	\$ 4,323,119	5.14 %	20.50 %	SCG	\$ 2,671,067	16.86 %	25.77 %
BXB	\$ 3,942,992	11.84 %	42.50 %	CSL	\$ 2,550,886	9.97 %	34.67 %
GMG	\$ 3,424,564	8.51 %	40.82 %	ORE	\$ 2,189,199	5.11 %	20.56 %

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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