



A Cboe Global Markets Company

AVERAGE DAILY VALUES for week 17/12/2021

Continuous Trading	15.45 %
Continuous Trading Value	\$ 740,622,128
Total Market	15.98 %
Trade Reporting Value	\$ 720,276,521
Symbols Traded	1,547
Symbols Quoted	2,103

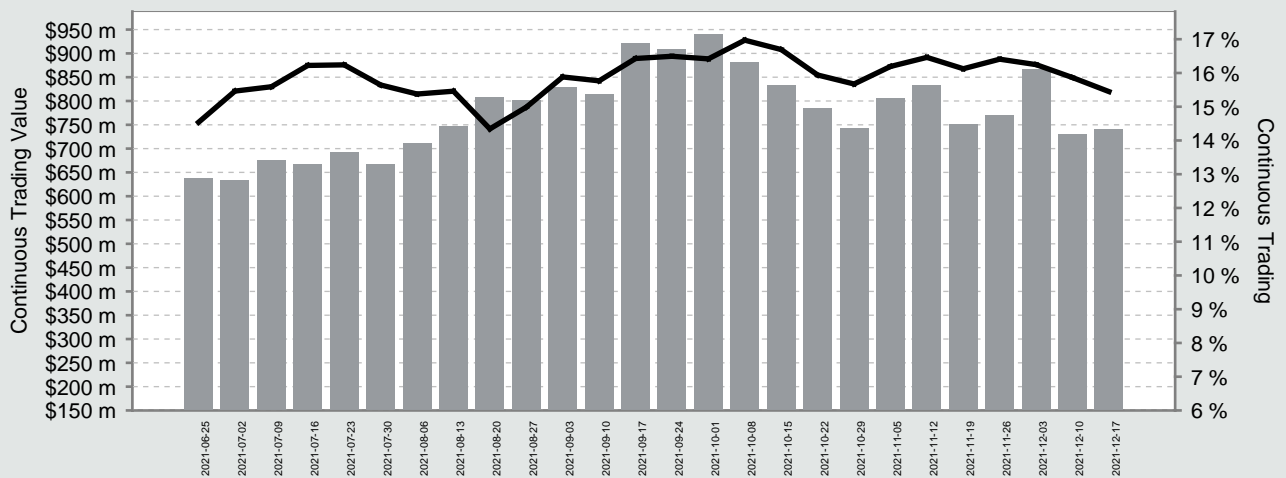
Mid-Point Trades

% of Trades at Mid	18.45 %
% of Value at Mid	10.09 %

Price Improvement Trades

% of Trades with PI	17.79 %
Average PI (BPs)	45.04

Continuous Trading Value And Market Share



Top Symbols By Continuous Trading (CT) %

Symbol	CT	CT Value	% PI	Avg PI
IMU	40.23 %	\$ 6,441,032	26.47 %	67.45
AST	38.05 %	\$ 3,309,030	30.58 %	23.81
VGS	35.30 %	\$ 4,373,250	25.96 %	1.68
CXO	34.09 %	\$ 2,860,514	12.87 %	67.30
AMP	32.17 %	\$ 3,302,295	26.53 %	35.19

Top Symbols By Continuous Trading Value

Symbol	CT Value	CT	% PI	Avg PI
TLS	\$ 18,694,934	27.18 %	33.39 %	14.73
SYD	\$ 15,719,423	21.45 %	32.65 %	7.84
PLS	\$ 11,369,267	22.72 %	14.96 %	25.29
STO	\$ 8,143,196	21.96 %	20.14 %	11.40
S32	\$ 8,003,077	22.21 %	19.78 %	17.38

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
CSL	\$ 11,904,291	13.06 %	51.36 %	RIO	\$ 2,431,583	14.10 %	39.37 %
SYD	\$ 9,137,768	28.08 %	55.27 %	GMG	\$ 2,130,085	8.14 %	26.95 %
TLS	\$ 4,960,563	31.20 %	26.15 %	IPL	\$ 2,115,068	21.73 %	33.22 %
APT	\$ 3,831,898	19.01 %	60.22 %	SCG	\$ 2,082,527	22.72 %	28.44 %
BHP	\$ 2,919,839	4.21 %	18.68 %	QAN	\$ 1,944,800	11.79 %	23.18 %

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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