



<b>Continuous Trading</b>	18.01 %
<b>Continuous Trading Value</b>	\$ 596,820,371
<b>Total Market</b>	18.85 %
<b>Trade Reporting Value</b>	\$ 463,157,545
<b>Symbols Traded</b>	986
<b>Symbols Quoted</b>	1,651

**AVERAGE DAILY VALUES for week 26/05/2017**

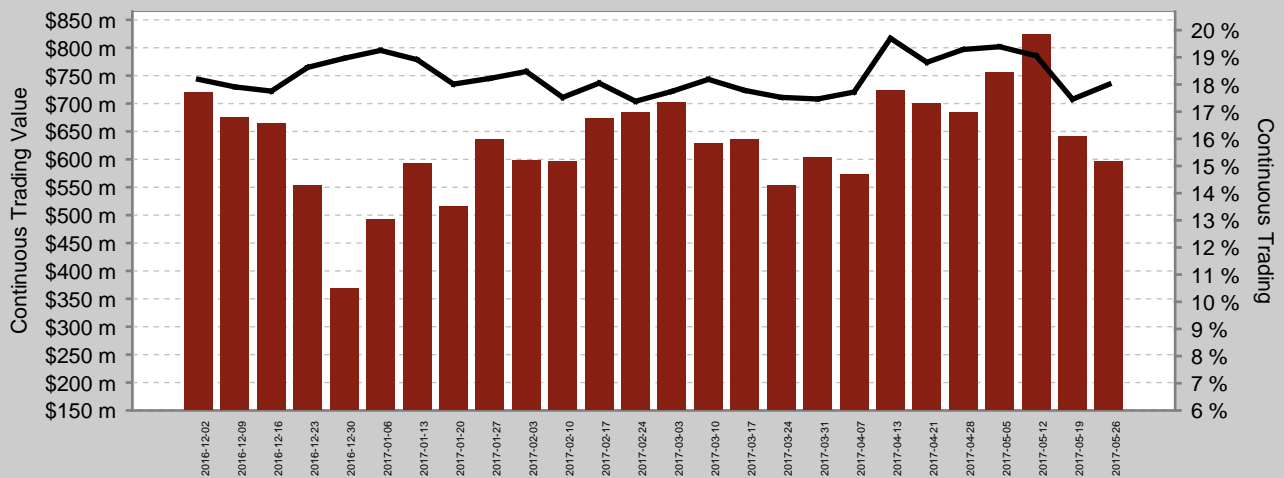
**Mid-Point Trades**

% of Trades at Mid-Point	15.24 %
% of Value at Mid-Point	9.09 %

**Price Improvement Trades**

% of Trades with PI	16.46 %
Average PI (BPs)	38.61

**Continuous Trading Value And Market Share**



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

Symbol	CT	CT Value	% PI	Avg PI
SKI	32.09 %	\$ 3,147,830	23.96 %	25.44
TLS	31.29 %	\$ 26,409,052	24.93 %	13.81
MYR	31.05 %	\$ 2,079,423	12.09 %	39.55
VCX	30.45 %	\$ 4,881,932	24.25 %	24.56
EVN	30.19 %	\$ 6,811,028	24.51 %	27.67

**Top Symbols By Continuous Trading Value**

Symbol	CT Value	CT	% PI	Avg PI
ANZ	\$ 28,184,465	21.23 %	24.93 %	2.68
TLS	\$ 26,409,052	31.29 %	24.93 %	13.81
WBC	\$ 23,993,102	16.62 %	16.46 %	2.51
BHP	\$ 23,236,781	17.20 %	18.82 %	3.15
FMG	\$ 21,292,485	21.07 %	23.67 %	13.90

**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
ANZ	\$ 9,565,511	17.04 %	31.92 %	CBA	\$ 3,467,198	7.36 %	21.94 %
NAB	\$ 6,945,821	10.82 %	26.80 %	BHP	\$ 3,389,264	10.48 %	14.91 %
WBC	\$ 5,208,647	8.35 %	19.18 %	RIO	\$ 3,202,888	11.26 %	25.13 %
TLS	\$ 4,605,165	23.30 %	17.57 %	WPL	\$ 1,698,673	11.45 %	31.02 %
FMG	\$ 4,026,638	18.65 %	17.18 %	WFD	\$ 1,468,233	11.04 %	15.53 %

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 average daily value of trades executed on Chi-X during continuous trading, expressed as a percentage of the total value executed during continuous trading on Chi-X and ASX TradeMatch, excluding auctions.	Average PI (BPs)	The average price improvement per trade achieved by Price Improvement Trades, expressed in basis points.
Continuous Trading Value	The average daily value of trades executed on Chi-X during continuous trading.	Mid-Point Value	The average daily value of Mid-Point trades executed on Chi-X.
Total Market	The average daily value of all trades executed on or reported to Chi-X, expressed as a percentage of the total value of all trades executed on or reported to all venues, including Chi-X.	Trades at Mid-Point	The average daily percentage of trades executed on Chi-X during continuous trading that were Mid-Point Trades.
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).	Value at Mid-Point	The average daily percentage of value executed on Chi-X during continuous trading from Mid-Point Trades.
Trades with PI / % PI	The average daily percentage of trades executed on Chi-X during continuous trading that were Price Improvement Trades.	Price Improvement Trades	Aggressive trades executed on Chi-X during continuous trading with price improvement relative to the best available ASX bid or offer.

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