



Continuous Trading	20.33 %
Continuous Trading Value	\$ 720,339,080
Total Market	20.22 %
Trade Reporting Value	\$ 448,842,903
Symbols Traded	984
Symbols Quoted	1,645

AVERAGE DAILY VALUES for week 21/07/2017

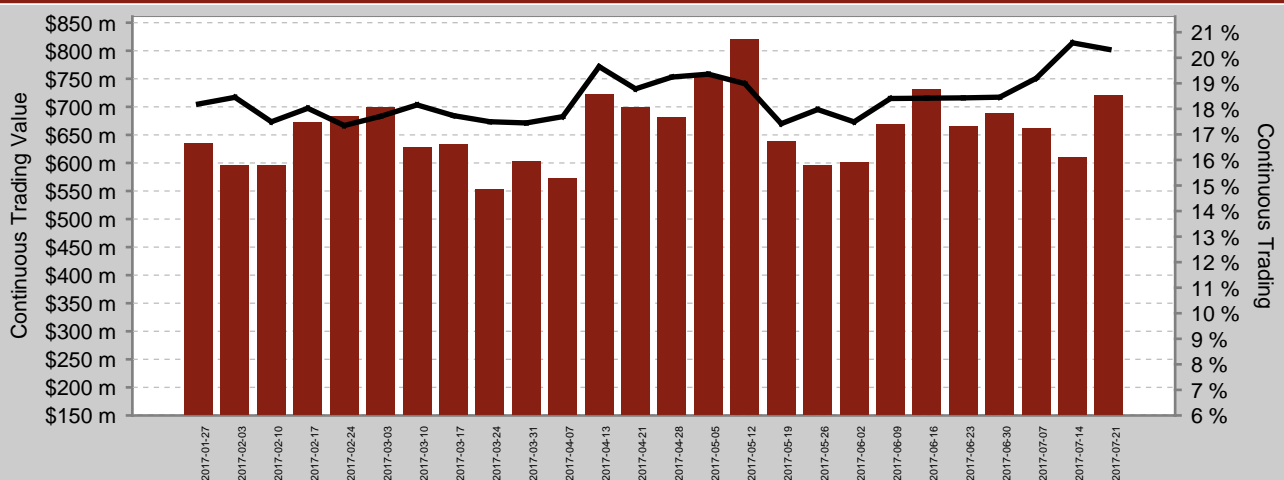
Mid-Point Trades

% of Trades at Mid-Point	13.94 %
% of Value at Mid-Point	9.46 %

Price Improvement Trades

% of Trades with PI	19.03 %
Average PI (BPs)	36.42

Continuous Trading Value And Market Share



Top Symbols By Continuous Trading (CT) %

Symbol	CT	CT Value	% PI	Avg PI
IPL	35.43 %	\$ 4,932,420	21.77 %	20.44
MGR	35.42 %	\$ 5,706,667	34.70 %	30.30
TLS	34.85 %	\$ 39,613,686	26.02 %	15.71
TTS	32.22 %	\$ 2,314,585	22.83 %	18.13
GPT	32.03 %	\$ 5,863,635	26.43 %	14.14

Top Symbols By Continuous Trading Value

Symbol	CT Value	CT	% PI	Avg PI
ANZ	\$ 41,324,195	24.42 %	20.25 %	2.79
WBC	\$ 40,338,511	19.89 %	17.39 %	2.85
TLS	\$ 39,613,686	34.85 %	26.02 %	15.71
NAB	\$ 31,367,268	22.60 %	17.22 %	2.86
BHP	\$ 27,312,266	20.05 %	15.07 %	3.42

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
TLS	\$ 7,763,532	23.82 %	19.45 %	NAB	\$ 2,485,907	5.26 %	7.81 %
ANZ	\$ 5,985,854	10.47 %	15.07 %	FMG	\$ 2,378,601	11.60 %	13.16 %
WBC	\$ 4,040,878	4.55 %	8.56 %	AMP	\$ 2,318,572	19.62 %	26.82 %
CBA	\$ 3,649,819	5.96 %	17.79 %	GPT	\$ 2,198,830	22.45 %	36.55 %
SCG	\$ 3,284,326	20.02 %	29.75 %	CSL	\$ 1,912,188	11.34 %	27.80 %

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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