

# AUSTRALIAN CASH MARKET REPORT



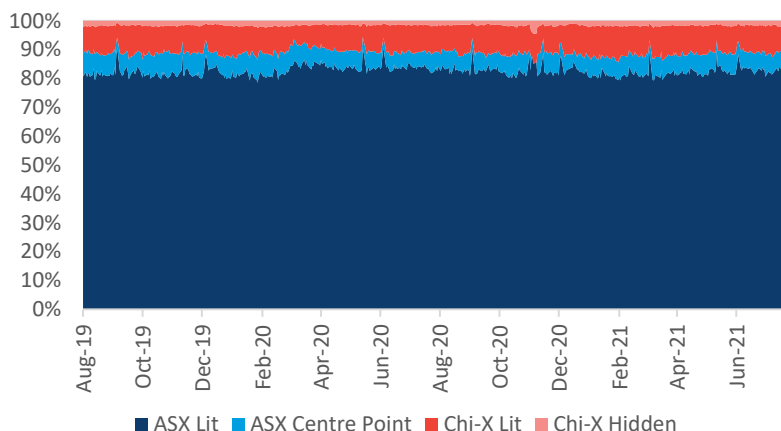
Week of 02 August 2021 to 06 August 2021

## ON-MARKET Traded Value

The value of trades executed on the order books of ASX and Chi-X (Lit or Dark)

	Market TOTAL \$million	ASX \$million			Chi-X \$million		
		TOTAL	TradeMatch	Centre Point	TOTAL	Lit	Hidden
02/08/21	6,608.1	5,902.9 89.3%	5,485.9 83.0%	416.9 6.3%	705.3 10.7%	565.8 8.6%	139.5 2.1%
03/08/21	7,182.2	6,397.7 89.1%	5,804.8 80.8%	592.9 8.3%	784.5 10.9%	586.1 8.2%	198.4 2.8%
04/08/21	6,217.0	5,555.5 89.4%	5,177.1 83.3%	378.4 6.1%	661.5 10.6%	551.6 8.9%	109.8 1.8%
05/08/21	6,155.3	5,519.3 89.7%	5,097.9 82.8%	421.4 6.8%	636.0 10.3%	524.1 8.5%	111.9 1.8%
06/08/21	7,005.5	6,293.9 89.8%	5,894.2 84.1%	399.6 5.7%	711.6 10.2%	592.4 8.5%	119.2 1.7%
<b>Average</b>	<b>6,633.6</b>	<b>89.5%</b>	<b>82.8%</b>	<b>6.7%</b>	<b>10.5%</b>	<b>8.5%</b>	<b>2.0%</b>

## Market Share - ON MARKET Traded Value and Trends

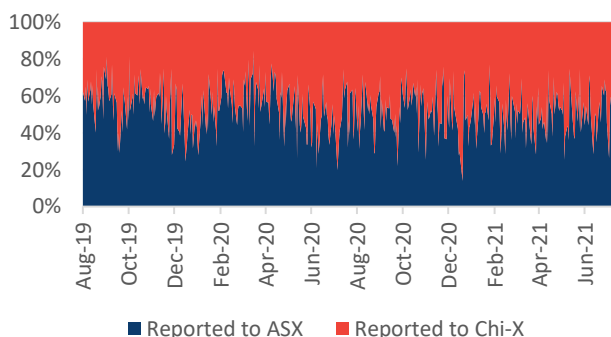


## OFF-MARKET Value

The value of trades executed outside the order books of ASX or Chi-X that are subsequently reported to either ASX and Chi-X for publication and Broker Preferencing. This includes NBBO (Price Improvement trades), Block (Specials and Portfolio Specials trades) and Others (Late trades, Overseas trades, ETF Special trades and Preferred trades). \* All OFF-MARKET trades are Dark.

	Market TOTAL \$million	ASX \$million	Chi-X \$million
02/08/21	799.1	484.2 60.6%	314.9 39.4%
03/08/21	1,672.0	550.2 32.9%	1,121.8 67.1%
04/08/21	843.1	488.7 58.0%	354.4 42.0%
05/08/21	1,310.7	800.2 61.0%	510.6 39.0%
06/08/21	2,101.6	580.8 27.6%	1,520.8 72.4%
<b>Average</b>	<b>1,372.1</b>	<b>44.0%</b>	<b>56.0%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

**Dark** represents the execution of orders that were not displayed prior to execution.

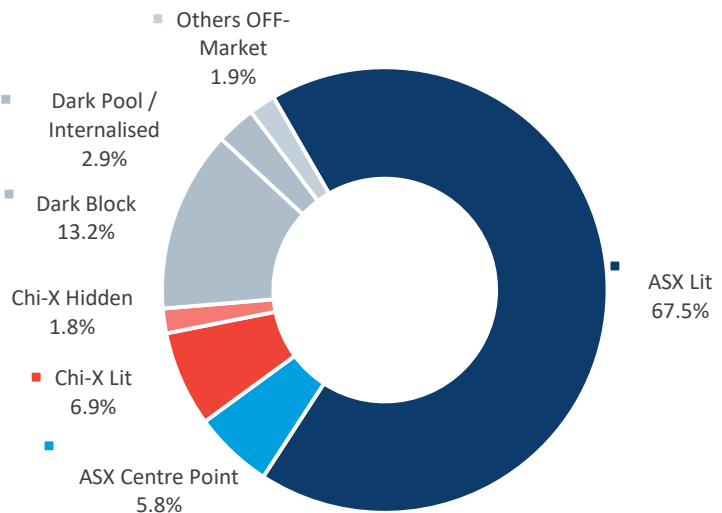
**Lit** represents the execution of orders that were displayed prior to execution.

**Dark Block** means any **Dark, Off-Market** trade that makes use of the block special size threshold or portfolio special threshold.

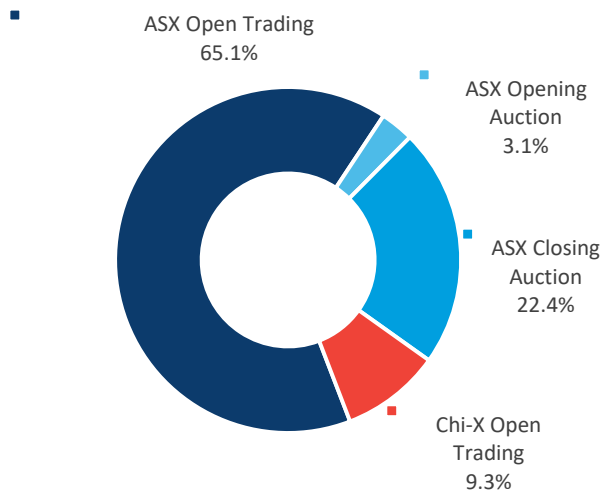
**Dark Pool / Internalised** means Off Market trades with price improvement.

**Other Off-Market** includes Late trades, Overseas trades, ETF Special trades and Preferred trades.

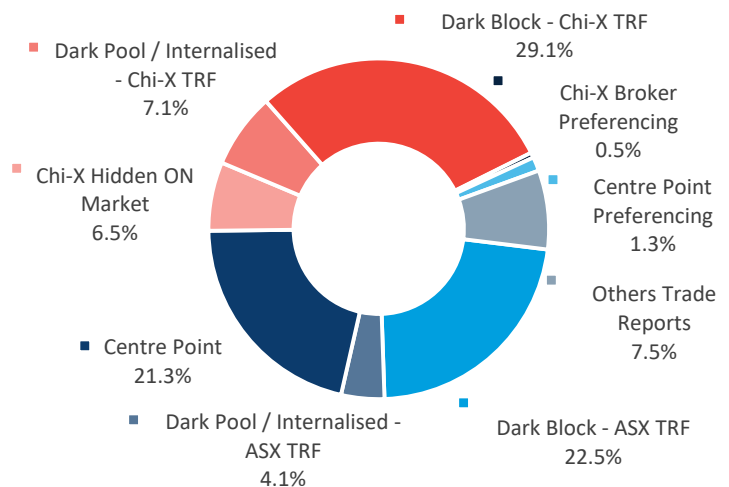
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	81.6%	73.0%	8.6%
OFF-Market	18.4%	7.5%	10.9%
<b>TOTAL</b>	<b>100.0%</b>	<b>80.5%</b>	<b>19.5%</b>

	TOTAL	ON Market	OFF Market
Lit	74.4%	74.4%	---
Dark	25.6%	7.1%	18.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>81.5%</b>	<b>18.5%</b>

This report covers all equity, warrant and interest-rate market transactions traded on or reported to ASX and Chi-X. Data is sourced from ASX and IRESS.

**\*Explanation of technical terms.** Block Special – a crossing above the block special threshold which is executed off market and then reported to either ASX TRF or Chi-X TRF. Portfolio Special – a crossing of a portfolio of securities above the relevant threshold which is executed off market and then reported to either ASX TRF or Chi-X TRF. All of the above are included in the off-market reported value. TradeMatch is the ASX central limit orderbook. The TradeMatch totals include trades matched during the opening and closing auctions. Centre Point is the ASX anonymous mid-point matching service.