# AUSTRALIAN CASH MARKET REPORT



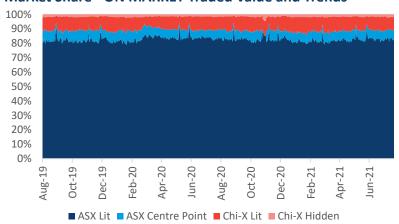
## Week of 09 August 2021 to 13 August 2021

## **ON-MARKET Traded Value**

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

	Market	ASX \$million		Chi-X \$million			
	TOTAL \$million	TOTAL	TradeMatch	Centre Point	TOTAL	Lit	Hidden
09/08/21	6,091.6	5,411.6 88.8%	5,076.1 83.3%	335.5 5.5%	<b>680.0</b> 11.2%	573.4 9.4%	106.6 1.7%
10/08/21	6,073.9	5,380.5 88.6%	4,984.9 82.1%	395.6 6.5%	<b>693.4</b> 11.4%	587.3 9.7%	106.1 1.7%
11/08/21	7,521.7	6,671.8 88.7%	6,178.8 82.1%	493.1 6.6%	<b>849.9</b> 11.3%	709.2 9.4%	140.7 1.9%
12/08/21	6,809.3	6,084.0 89.3%	5,639.6 82.8%	444.5 6.5%	<b>725.3</b> 10.7%	601.7 8.8%	123.6 1.8%
13/08/21	6,778.4	<b>6,036.7</b> 89.1%	5,591.1 82.5%	445.6 6.6%	<b>741.7</b> 10.9%	602.3 8.9%	139.5 2.1%
Average	6,655.0	88.9%	82.6%	6.4%	11.1%	9.2%	1.9%

## **Market Share - ON MARKET Traded Value and Trends**



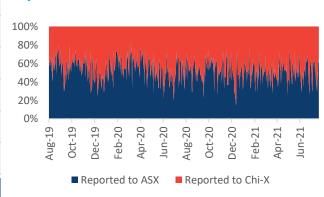


#### **OFF-MARKET Value**

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 Preferenced trades).\* All OFF-MARKET trades are Dark.

	Market TOTAL \$million	ASX \$million	Chi-X \$million
09/08/21	1,080.8	<b>529.9</b> 49.0%	<b>550.9</b> 51.0%
10/08/21	1,374.0	319.6 23.3%	1,054.4 76.7%
11/08/21	963.3	<b>482.5</b> 50.1%	480.8 49.9%
12/08/21	997.1	438.9 44.0%	<b>558.2</b> 56.0%
13/08/21	1,250.7	<b>773.4</b> 61.8%	477.3 38.2%
Average	1,170.9	45.8%	54.2%

## Market Share - OFF-MARKET Reported value



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## 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 Preferenced trades.

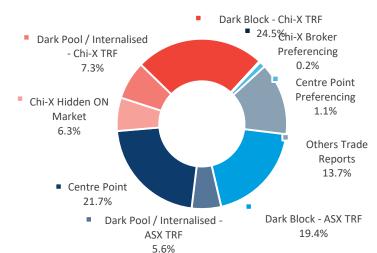
## Others OFF-Market 3.3% Dark Pool / Internalised 3.1% Dark Block 10.6% Chi-X Hidden ASX Lit 1.6% 68.2% Chi-X Lit 7.6% **ASX Centre Point** 5.5%

## **DARK breakdown**

**MARKET breakdown** 







## **TOTAL MARKET**

	TOTAL	ASX	Chi-X
<b>ON-Market</b>	82.6%	73.5%	9.1%
<b>OFF-Market</b>	17.4%	6.7%	10.7%
TOTAL	100.0%	80.2%	19.8%

	TOTAL	ON Market	OFF Market
Lit	75.8%	75.8%	
Dark	24.2%	6.8%	17.4%
TOTAL	100.0%	82.6%	17.4%

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.

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