

# AUSTRALIAN CASH MARKET REPORT



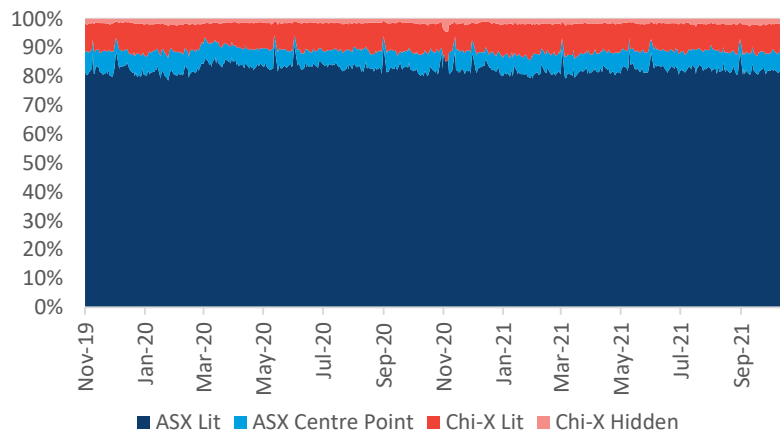
Week of 01 November 2021 to 05 November 2021

## 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
01/11/21	7,953.5	7,048.5 88.6%	6,499.0 81.7%	549.5 6.9%	905.0 11.4%	751.5 9.4%	153.6 1.9%
02/11/21	6,019.1	5,232.1 86.9%	4,762.2 79.1%	469.8 7.8%	787.1 13.1%	642.8 10.7%	144.2 2.4%
03/11/21	6,618.6	5,832.3 88.1%	5,327.0 80.5%	505.3 7.6%	786.4 11.9%	646.9 9.8%	139.5 2.1%
04/11/21	6,934.3	6,156.3 88.8%	5,700.4 82.2%	455.9 6.6%	778.0 11.2%	669.6 9.7%	108.4 1.6%
05/11/21	6,967.6	6,197.6 88.9%	5,779.0 82.9%	418.6 6.0%	770.0 11.1%	671.3 9.6%	98.7 1.4%
<b>Average</b>	<b>6,898.6</b>	<b>88.3%</b>	<b>81.4%</b>	<b>7.0%</b>	<b>11.7%</b>	<b>9.8%</b>	<b>1.9%</b>

## Market Share - ON MARKET Traded Value and Trends

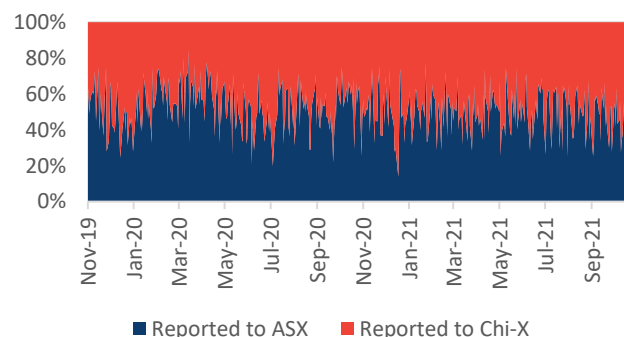


## OFF-MARKET Value

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
01/11/21	1,240.8	798.3 64.3%	442.5 35.7%
02/11/21	960.4	513.2 53.4%	447.2 46.6%
03/11/21	1,164.7	655.5 56.3%	509.2 43.7%
04/11/21	2,138.7	1,347.0 63.0%	791.8 37.0%
05/11/21	1,817.2	844.8 46.5%	972.3 53.5%
<b>Average</b>	<b>1,464.3</b>	<b>56.8%</b>	<b>43.2%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

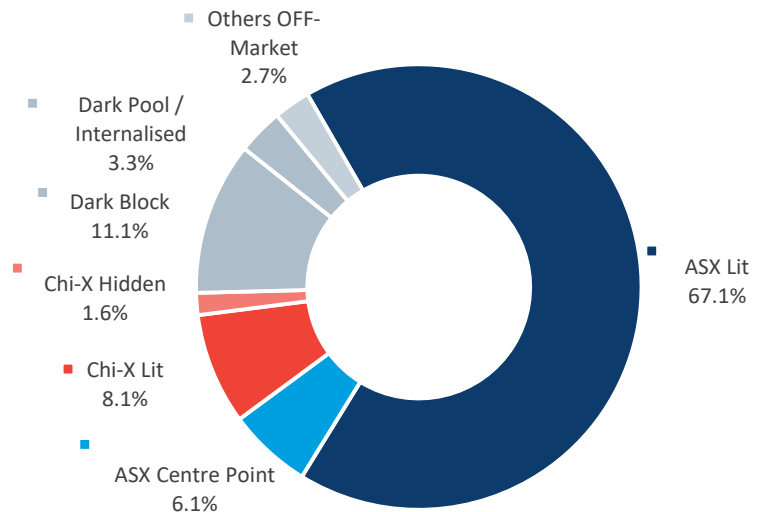
**Lit** represents the execution of orders that were displayed prior to execution.

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

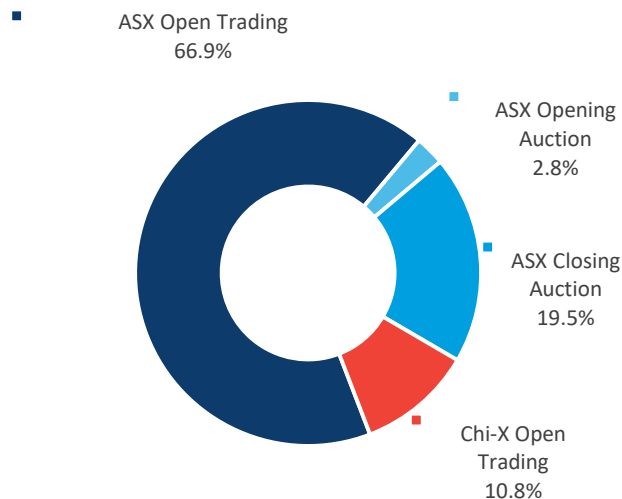
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

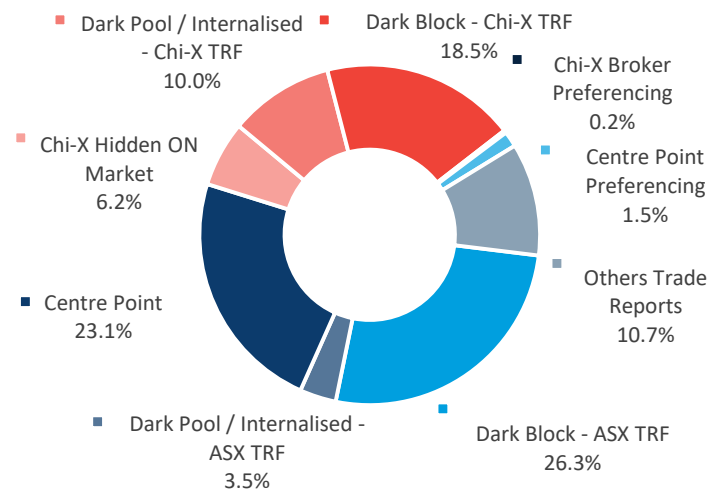
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	82.5%	72.9%	9.6%
OFF-Market	17.5%	10.0%	7.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>82.9%</b>	<b>17.1%</b>

	TOTAL	ON Market	OFF Market
Lit	75.2%	75.2%	---
Dark	24.8%	7.3%	17.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>82.5%</b>	<b>17.5%</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.