

# AUSTRALIAN CASH MARKET REPORT



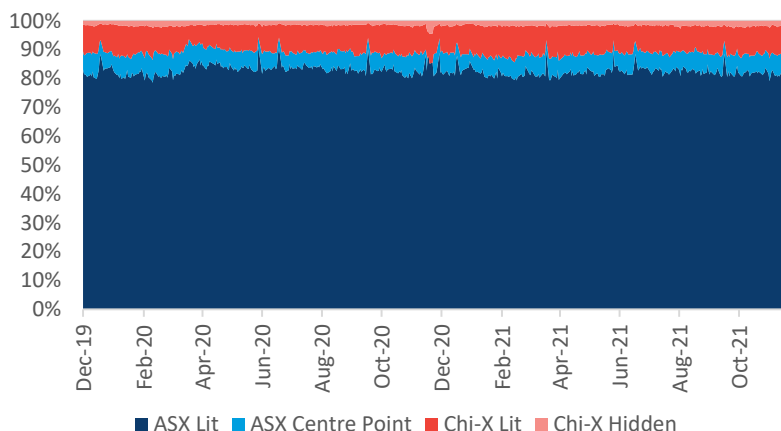
Week of 15 November 2021 to 19 November 2021

## 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
15/11/21	6,134.8	5,443.6 88.7%	5,061.0 82.5%	382.6 6.2%	691.2 11.3%	606.3 9.9%	84.9 1.4%
16/11/21	6,934.3	6,196.9 89.4%	5,739.2 82.8%	457.7 6.6%	737.4 10.6%	626.9 9.0%	110.5 1.6%
17/11/21	7,876.2	7,025.7 89.2%	6,465.2 82.1%	560.5 7.1%	850.5 10.8%	715.9 9.1%	134.6 1.7%
18/11/21	7,090.9	6,316.6 89.1%	5,769.1 81.4%	547.6 7.7%	774.3 10.9%	645.2 9.1%	129.1 1.8%
19/11/21	5,937.9	5,237.6 88.2%	4,801.8 80.9%	435.8 7.3%	700.4 11.8%	594.4 10.0%	106.0 1.8%
<b>Average</b>	<b>6,794.8</b>	<b>89.0%</b>	<b>81.9%</b>	<b>7.0%</b>	<b>11.0%</b>	<b>9.4%</b>	<b>1.7%</b>

## Market Share - ON MARKET Traded Value and Trends

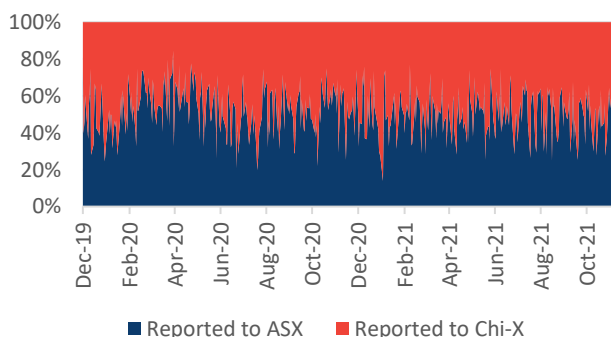


## OFF-MARKET Value

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
15/11/21	1,604.2	451.0 28.1%	1,153.2 71.9%
16/11/21	1,669.4	611.9 36.7%	1,057.5 63.3%
17/11/21	1,905.4	970.4 50.9%	935.0 49.1%
18/11/21	2,184.7	993.2 45.5%	1,191.5 54.5%
19/11/21	1,143.5	423.8 37.1%	719.8 62.9%
<b>Average</b>	<b>1,701.5</b>	<b>40.6%</b>	<b>59.4%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

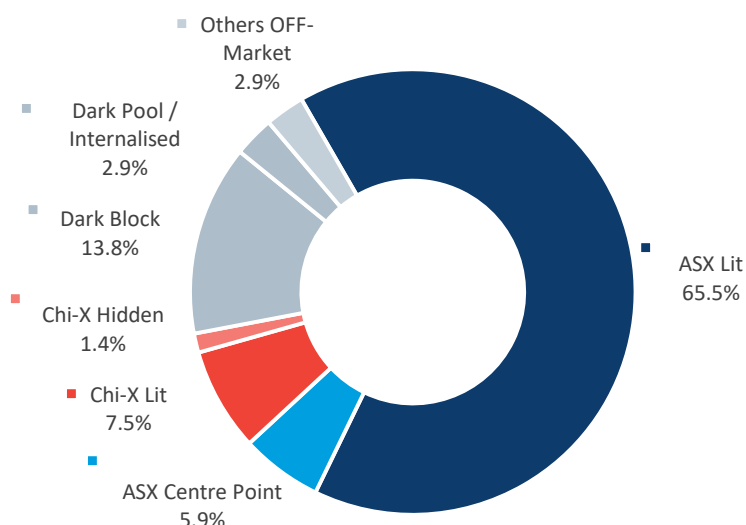
**Lit** represents the execution of orders that were displayed prior to execution.

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

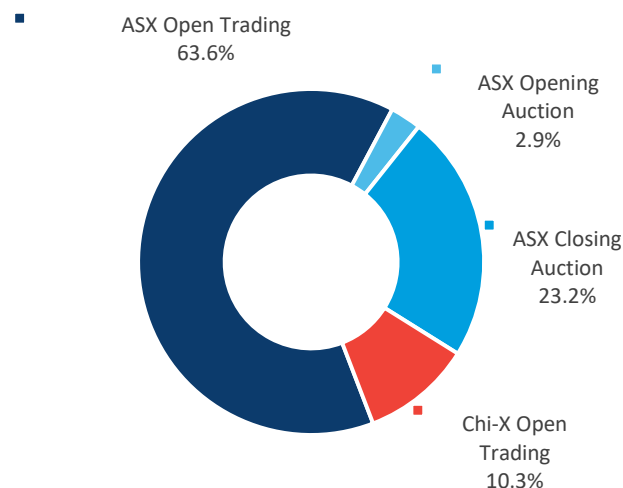
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

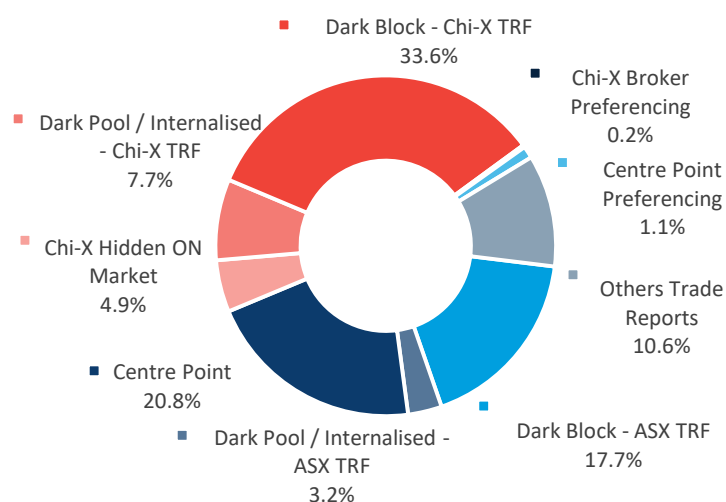
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	80.0%	71.2%	8.8%
OFF-Market	20.0%	8.2%	11.8%
<b>TOTAL</b>	<b>100.0%</b>	<b>79.4%</b>	<b>20.6%</b>

	TOTAL	ON Market	OFF Market
Lit	73.0%	73.0%	---
Dark	27.0%	6.9%	20.1%
<b>TOTAL</b>	<b>100.0%</b>	<b>79.9%</b>	<b>20.1%</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.

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