

# AUSTRALIAN CASH MARKET REPORT



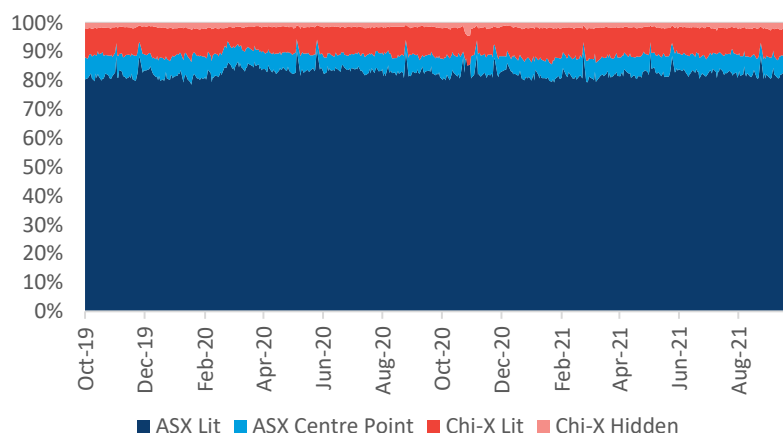
Week of 11 October 2021 to 15 October 2021

## 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
11/10/21	6,791.8	6,014.2 88.6%	5,639.2 83.0%	375.0 5.5%	777.6 11.4%	658.9 9.7%	118.8 1.7%
12/10/21	7,511.1	6,645.8 88.5%	6,181.0 82.3%	464.8 6.2%	865.3 11.5%	722.9 9.6%	142.4 1.9%
13/10/21	6,562.8	5,728.8 87.3%	5,299.4 80.7%	429.5 6.5%	834.0 12.7%	682.2 10.4%	151.8 2.3%
14/10/21	7,017.4	6,178.8 88.1%	5,712.2 81.4%	466.6 6.6%	838.5 11.9%	690.5 9.8%	148.0 2.1%
15/10/21	6,459.5	5,676.8 87.9%	5,291.6 81.9%	385.2 6.0%	782.7 12.1%	659.6 10.2%	123.1 1.9%
<b>Average</b>	<b>6,868.5</b>	<b>88.1%</b>	<b>81.9%</b>	<b>6.2%</b>	<b>11.9%</b>	<b>9.9%</b>	<b>2.0%</b>

## Market Share - ON MARKET Traded Value and Trends

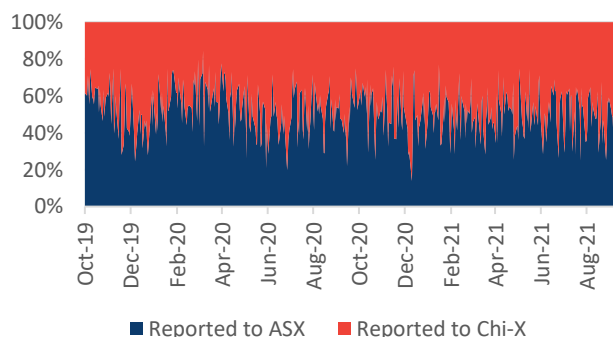


## OFF-MARKET Value

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
11/10/21	1,130.2	323.4 28.6%	806.8 71.4%
12/10/21	1,818.4	705.1 38.8%	1,113.2 61.2%
13/10/21	1,182.5	584.7 49.4%	597.8 50.6%
14/10/21	1,186.5	550.3 46.4%	636.2 53.6%
15/10/21	1,045.1	364.6 34.9%	680.5 65.1%
<b>Average</b>	<b>1,314.9</b>	<b>40.9%</b>	<b>59.1%</b>

## 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.

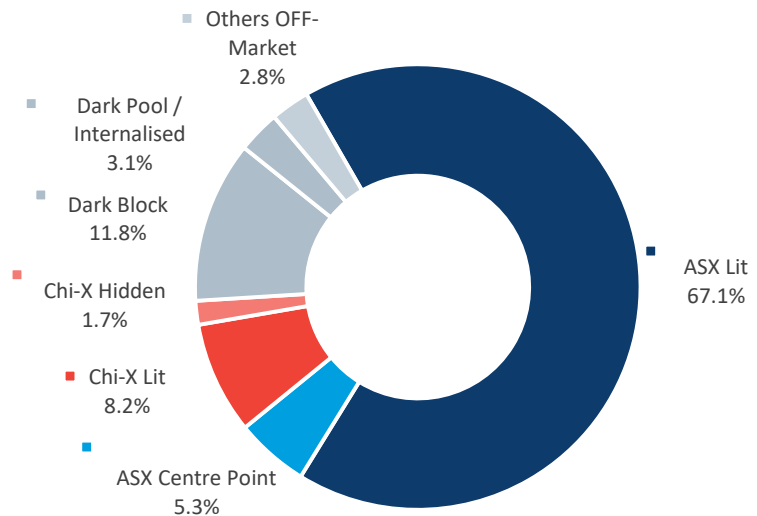
**Lit** represents the execution of orders that were displayed prior to execution.

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

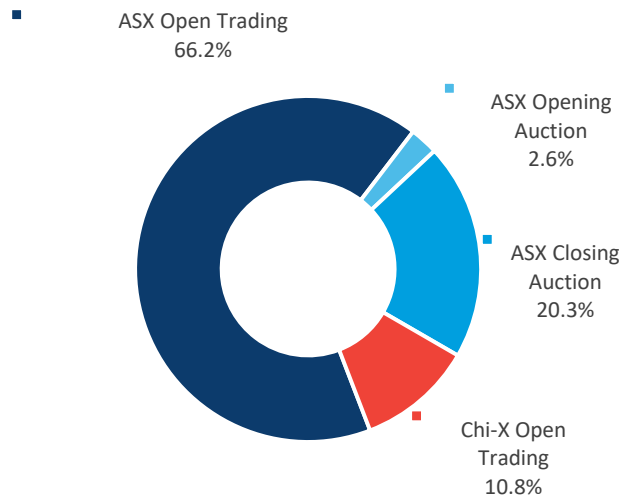
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

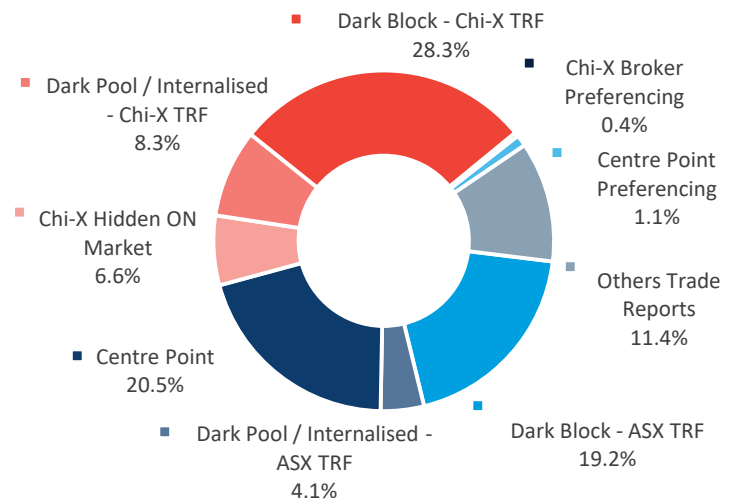
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	82.0%	72.3%	9.7%
OFF-Market	18.0%	6.5%	11.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>78.8%</b>	<b>21.2%</b>

	TOTAL	ON Market	OFF Market
Lit	75.3%	75.3%	---
Dark	24.7%	6.7%	18.0%
<b>TOTAL</b>	<b>100.0%</b>	<b>82.0%</b>	<b>18.0%</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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