

# AUSTRALIAN CASH MARKET REPORT



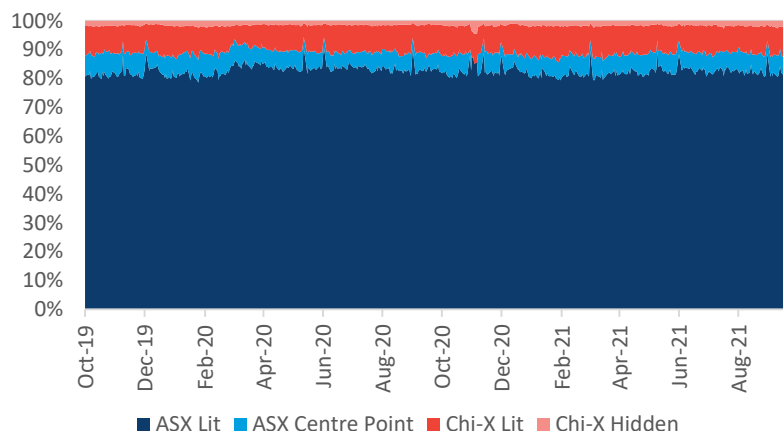
Week of 04 October 2021 to 08 October 2021

## 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
04/10/21	5,694.6	4,952.0 87.0%	4,608.6 80.9%	343.4 6.0%	742.6 13.0%	636.6 11.2%	106.0 1.9%
05/10/21	7,808.7	6,819.4 87.3%	6,304.1 80.7%	515.3 6.6%	989.3 12.7%	827.8 10.6%	161.5 2.1%
06/10/21	7,956.0	7,022.4 88.3%	6,440.8 81.0%	581.6 7.3%	933.6 11.7%	745.7 9.4%	187.9 2.4%
07/10/21	7,116.3	6,282.5 88.3%	5,832.7 82.0%	449.8 6.3%	833.8 11.7%	678.4 9.5%	155.4 2.2%
08/10/21	7,588.9	6,734.4 88.7%	6,221.2 82.0%	513.2 6.8%	854.5 11.3%	667.1 8.8%	187.5 2.5%
<b>Average</b>	<b>7,232.9</b>	<b>88.0%</b>	<b>81.3%</b>	<b>6.6%</b>	<b>12.0%</b>	<b>9.8%</b>	<b>2.2%</b>

## Market Share - ON MARKET Traded Value and Trends

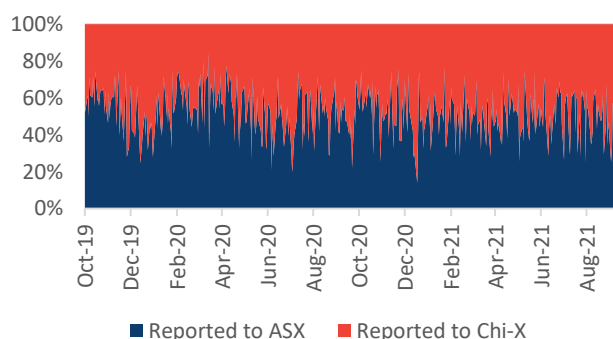


## OFF-MARKET Value

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
04/10/21	1,127.5	569.9 50.5%	557.6 49.5%
05/10/21	1,128.8	731.3 64.8%	397.4 35.2%
06/10/21	1,964.7	703.1 35.8%	1,261.6 64.2%
07/10/21	1,287.8	481.2 37.4%	806.6 62.6%
08/10/21	1,239.5	530.6 42.8%	708.9 57.2%
<b>Average</b>	<b>1,389.6</b>	<b>45.6%</b>	<b>54.4%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

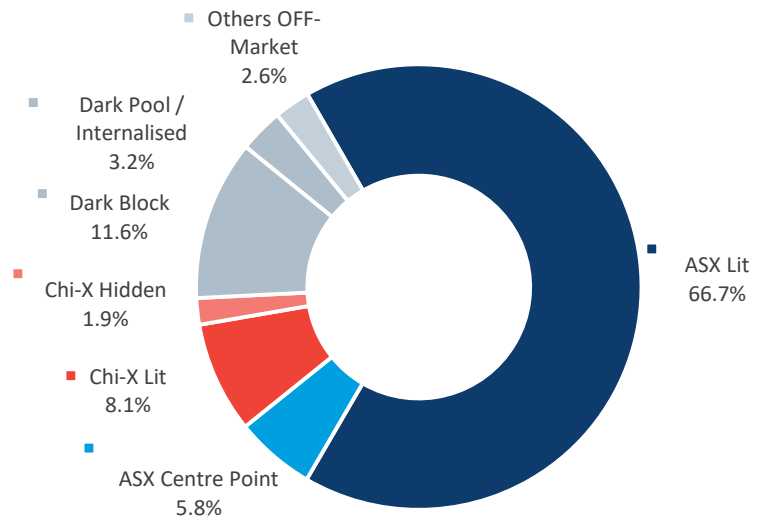
**Lit** represents the execution of orders that were displayed prior to execution.

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

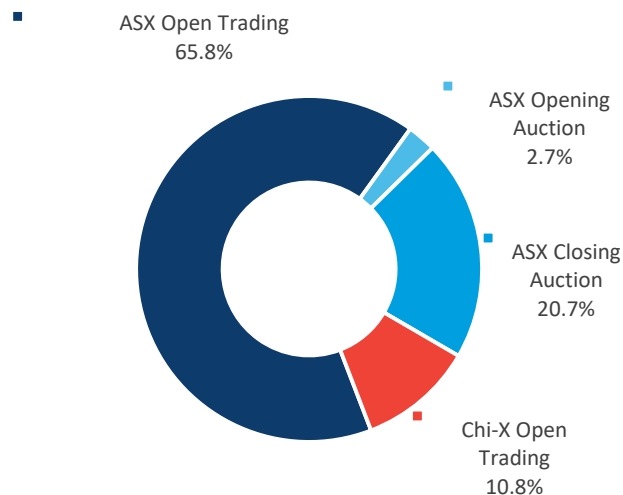
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

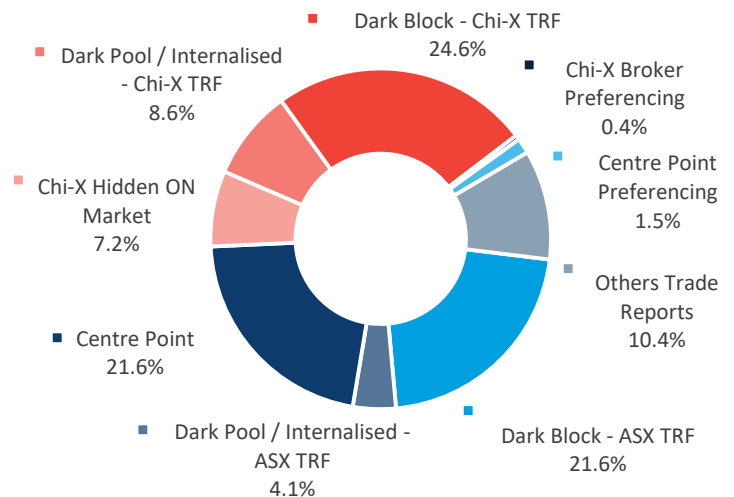
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	82.0%	72.2%	9.8%
OFF-Market	18.0%	7.2%	10.8%
<b>TOTAL</b>	<b>100.0%</b>	<b>79.4%</b>	<b>20.6%</b>

	TOTAL	ON Market	OFF Market
Lit	74.8%	74.8%	---
Dark	25.2%	7.3%	17.9%
<b>TOTAL</b>	<b>100.0%</b>	<b>82.1%</b>	<b>17.9%</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.