

# AUSTRALIAN CASH MARKET REPORT



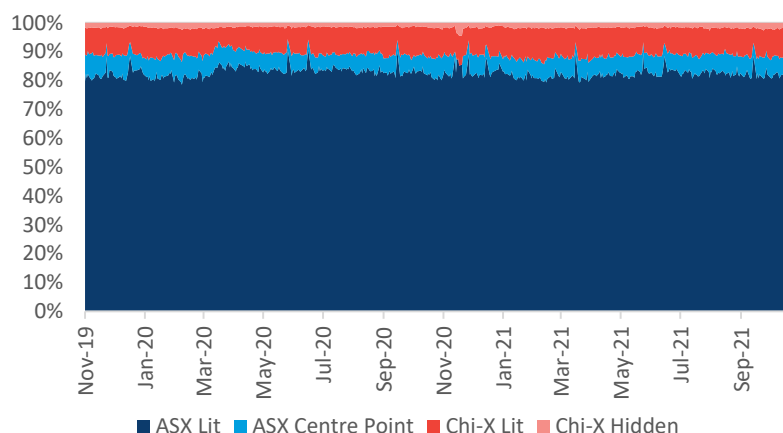
Week of 18 October 2021 to 22 October 2021

## 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
18/10/21	6,264.3	5,510.0 88.0%	5,141.8 82.1%	368.2 5.9%	754.3 12.0%	648.5 10.4%	105.8 1.7%
19/10/21	6,517.0	5,766.3 88.5%	5,360.7 82.3%	405.5 6.2%	750.8 11.5%	606.7 9.3%	144.0 2.2%
20/10/21	7,838.5	7,009.0 89.4%	6,472.5 82.6%	536.5 6.8%	829.5 10.6%	694.1 8.9%	135.4 1.7%
21/10/21	7,353.3	6,573.1 89.4%	6,018.0 81.8%	555.2 7.5%	780.2 10.6%	649.9 8.8%	130.3 1.8%
22/10/21	6,824.2	6,059.4 88.8%	5,627.6 82.5%	431.8 6.3%	764.8 11.2%	636.5 9.3%	128.4 1.9%
<b>Average</b>	<b>6,959.5</b>	<b>88.9%</b>	<b>82.2%</b>	<b>6.6%</b>	<b>11.1%</b>	<b>9.3%</b>	<b>1.9%</b>

## Market Share - ON MARKET Traded Value and Trends

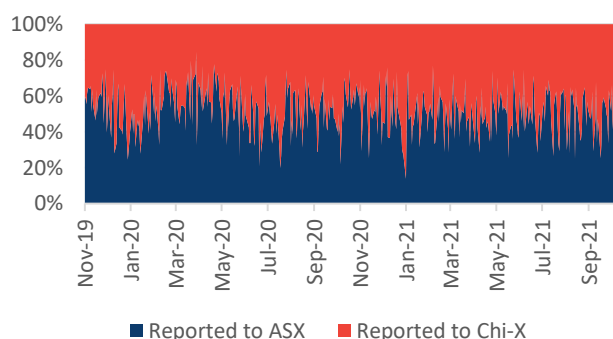


## OFF-MARKET Value

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
18/10/21	1,185.8	554.2 46.7%	631.6 53.3%
19/10/21	1,455.9	648.7 44.6%	807.2 55.4%
20/10/21	1,858.9	632.4 34.0%	1,226.5 66.0%
21/10/21	2,362.7	1,248.3 52.8%	1,114.5 47.2%
22/10/21	1,012.1	405.3 40.1%	606.7 59.9%
<b>Average</b>	<b>1,605.3</b>	<b>44.9%</b>	<b>55.1%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

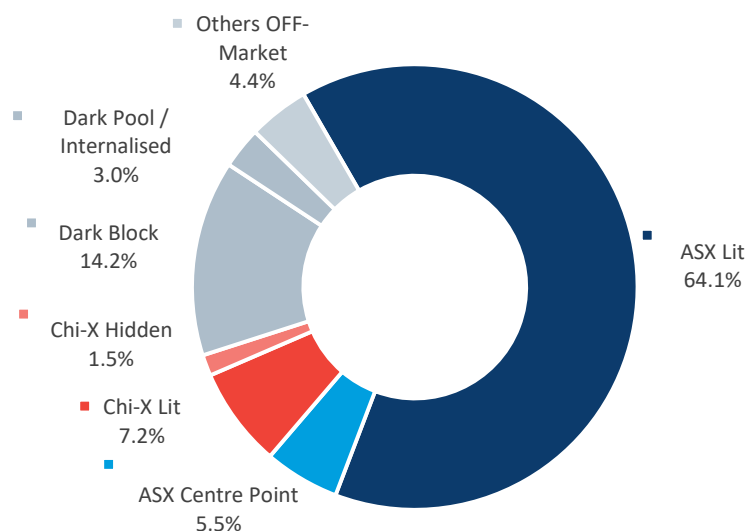
**Lit** represents the execution of orders that were displayed prior to execution.

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

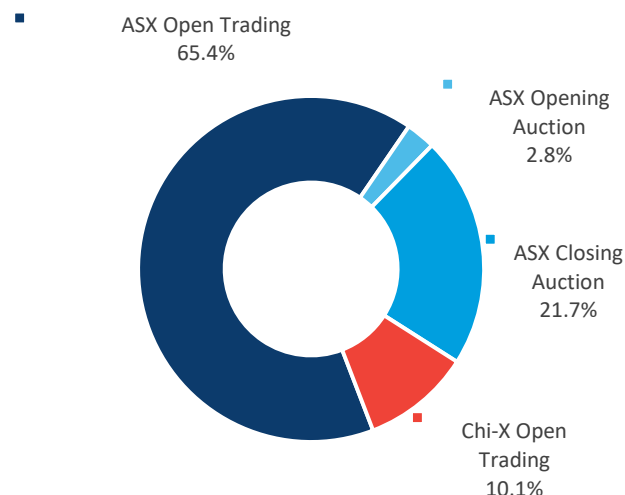
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

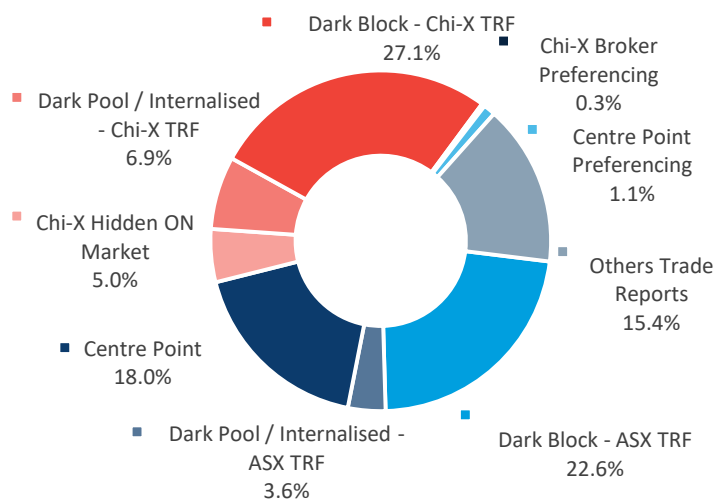
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	77.9%	69.3%	8.6%
OFF-Market	22.1%	8.1%	14.0%
<b>TOTAL</b>	<b>100.0%</b>	<b>77.4%</b>	<b>22.6%</b>

	TOTAL	ON Market	OFF Market
Lit	71.4%	71.4%	---
Dark	28.6%	6.6%	22.0%
<b>TOTAL</b>	<b>100.0%</b>	<b>78.0%</b>	<b>22.0%</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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