

# AUSTRALIAN CASH MARKET REPORT



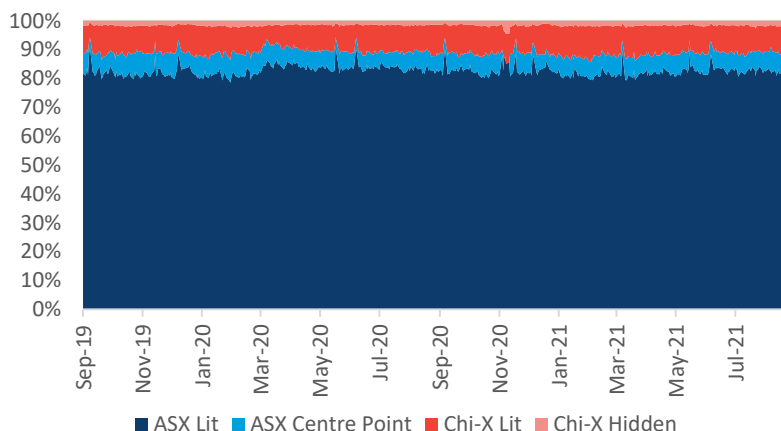
Week of 30 August 2021 to 03 September 2021

## 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        |
| 30/08/21       | 6,620.5                | 5,855.5<br>88.4% | 5,438.9<br>82.2% | 416.6<br>6.3% | 765.0<br>11.6%  | 654.3<br>9.9%  | 110.7<br>1.7% |
| 31/08/21       | 8,898.0                | 8,030.5<br>90.3% | 7,557.1<br>84.9% | 473.4<br>5.3% | 867.5<br>9.7%   | 731.8<br>8.2%  | 135.8<br>1.5% |
| 01/09/21       | 6,967.9                | 6,153.9<br>88.3% | 5,753.8<br>82.6% | 400.1<br>5.7% | 814.0<br>11.7%  | 694.5<br>10.0% | 119.5<br>1.7% |
| 02/09/21       | 7,307.9                | 6,456.7<br>88.4% | 5,944.7<br>81.3% | 512.0<br>7.0% | 851.2<br>11.6%  | 692.8<br>9.5%  | 158.5<br>2.2% |
| 03/09/21       | 6,966.6                | 6,157.9<br>88.4% | 5,750.3<br>82.5% | 407.6<br>5.9% | 808.7<br>11.6%  | 675.3<br>9.7%  | 133.4<br>1.9% |
| <b>Average</b> | <b>7,352.2</b>         | <b>88.8%</b>     | <b>82.8%</b>     | <b>6.0%</b>   | <b>11.2%</b>    | <b>9.4%</b>    | <b>1.8%</b>   |

## Market Share - ON MARKET Traded Value and Trends

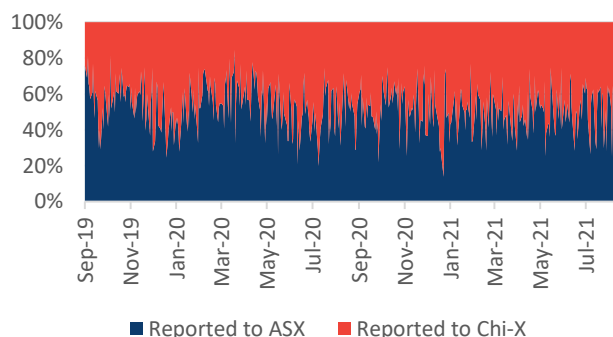


## OFF-MARKET Value

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  |
|----------------|------------------------|----------------|------------------|
| 30/08/21       | 1,514.3                | 984.7<br>65.0% | 529.6<br>35.0%   |
| 31/08/21       | 1,688.7                | 855.8<br>50.7% | 832.9<br>49.3%   |
| 01/09/21       | 2,022.9                | 829.6<br>41.0% | 1,193.3<br>59.0% |
| 02/09/21       | 887.6                  | 504.2<br>56.8% | 383.4<br>43.2%   |
| 03/09/21       | 1,021.9                | 528.8<br>51.7% | 493.1<br>48.3%   |
| <b>Average</b> | <b>1,466.4</b>         | <b>52.7%</b>   | <b>47.3%</b>     |

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

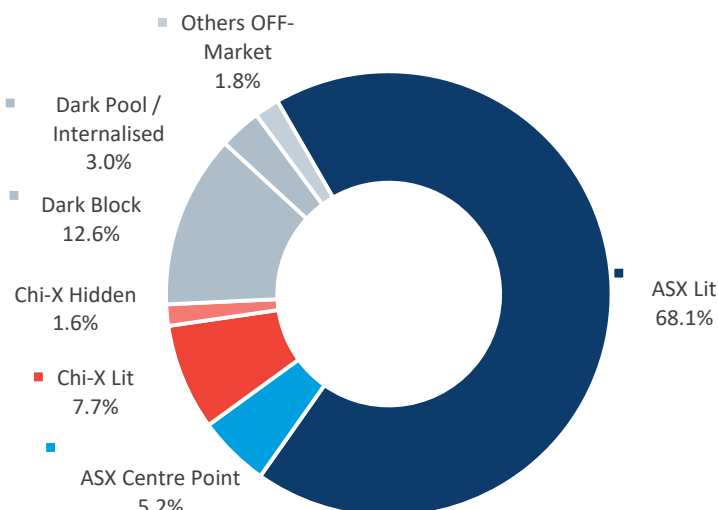
**Lit** represents the execution of orders that were displayed prior to execution.

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

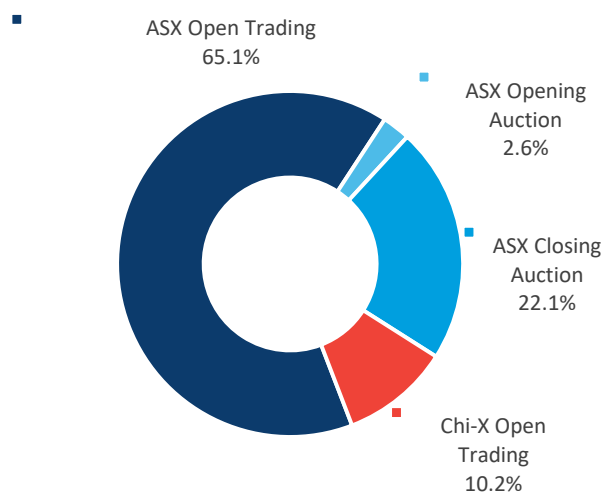
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

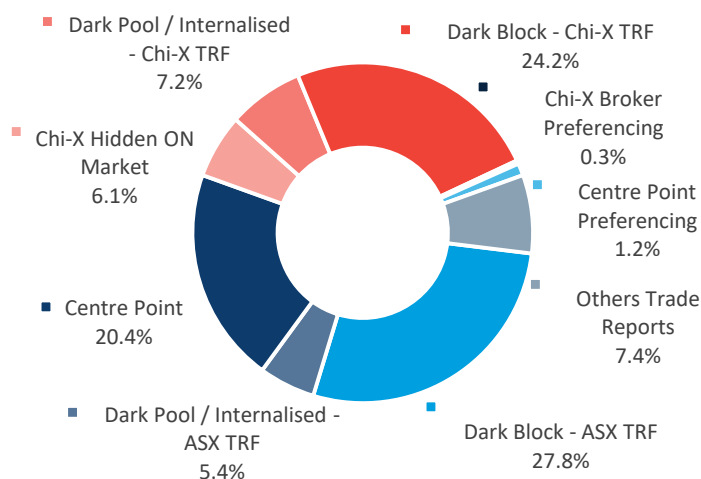
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

|              | TOTAL         | ASX          | Chi-X        |
|--------------|---------------|--------------|--------------|
| ON-Market    | 82.2%         | 73.1%        | 9.1%         |
| OFF-Market   | 17.8%         | 8.7%         | 9.1%         |
| <b>TOTAL</b> | <b>100.0%</b> | <b>81.8%</b> | <b>18.2%</b> |

|              | TOTAL         | ON Market    | OFF Market   |
|--------------|---------------|--------------|--------------|
| Lit          | 75.8%         | 75.8%        | ---          |
| Dark         | 24.2%         | 6.4%         | 17.8%        |
| <b>TOTAL</b> | <b>100.0%</b> | <b>82.2%</b> | <b>17.8%</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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