

# AUSTRALIAN CASH MARKET REPORT



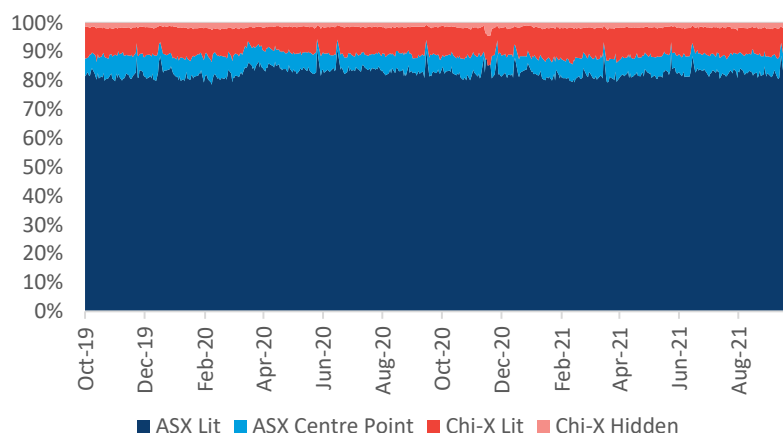
Week of 20 September 2021 to 24 September 2021

## 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
20/09/21	8,148.8	7,117.2 87.3%	6,559.0 80.5%	558.2 6.9%	1,031.6 12.7%	861.4 10.6%	170.2 2.1%
21/09/21	8,176.8	7,223.2 88.3%	6,748.2 82.5%	475.0 5.8%	953.6 11.7%	814.7 10.0%	138.9 1.7%
22/09/21	7,162.9	6,264.2 87.5%	5,777.3 80.7%	486.9 6.8%	898.7 12.5%	758.1 10.6%	140.5 2.0%
23/09/21	7,242.1	6,421.0 88.7%	5,952.1 82.2%	468.9 6.5%	821.1 11.3%	672.8 9.3%	148.3 2.0%
24/09/21	6,738.8	5,951.3 88.3%	5,502.2 81.6%	449.1 6.7%	787.5 11.7%	655.2 9.7%	132.3 2.0%
<b>Average</b>	<b>7,493.9</b>	<b>88.0%</b>	<b>81.5%</b>	<b>6.5%</b>	<b>12.0%</b>	<b>10.0%</b>	<b>1.9%</b>

## Market Share - ON MARKET Traded Value and Trends

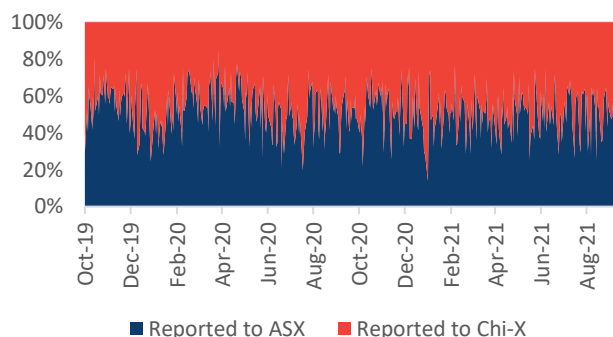


## OFF-MARKET Value

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
20/09/21	1,264.7	315.7 25.0%	949.0 75.0%
21/09/21	1,981.4	568.5 28.7%	1,412.9 71.3%
22/09/21	1,090.8	625.6 57.4%	465.1 42.6%
23/09/21	1,433.8	554.3 38.7%	879.5 61.3%
24/09/21	1,139.3	460.9 40.5%	678.4 59.5%
<b>Average</b>	<b>1,421.9</b>	<b>37.8%</b>	<b>62.2%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

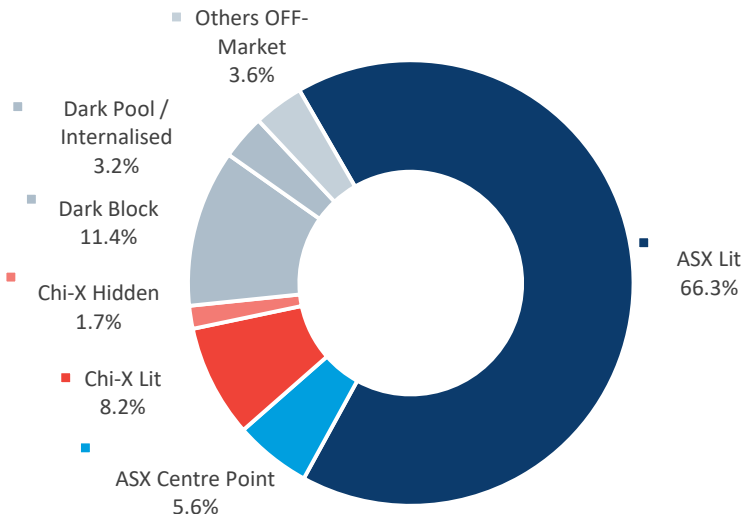
**Lit** represents the execution of orders that were displayed prior to execution.

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

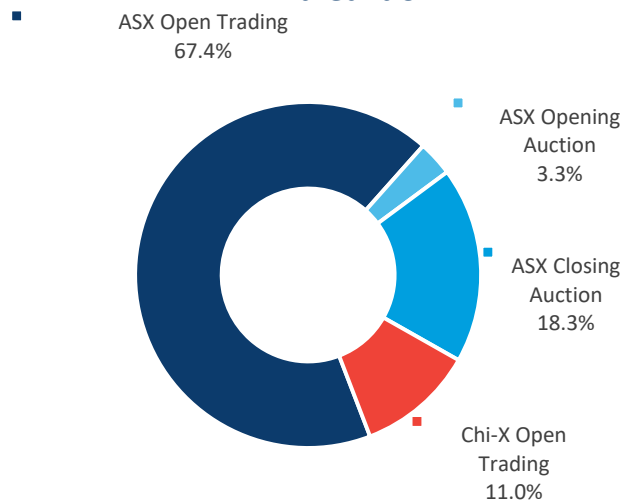
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

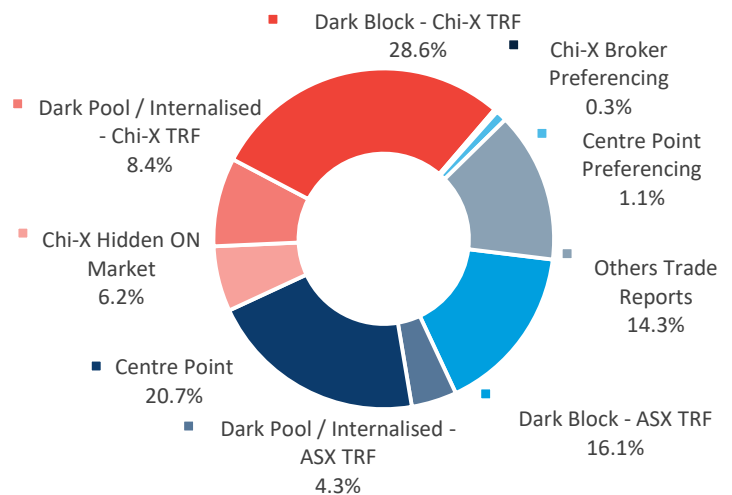
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	81.3%	71.6%	9.7%
OFF-Market	18.7%	5.9%	12.8%
<b>TOTAL</b>	<b>100.0%</b>	<b>77.5%</b>	<b>22.5%</b>

	TOTAL	ON Market	OFF Market
Lit	74.5%	74.5%	---
Dark	25.5%	6.9%	18.6%
<b>TOTAL</b>	<b>100.0%</b>	<b>81.4%</b>	<b>18.6%</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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