

# AUSTRALIAN CASH MARKET REPORT



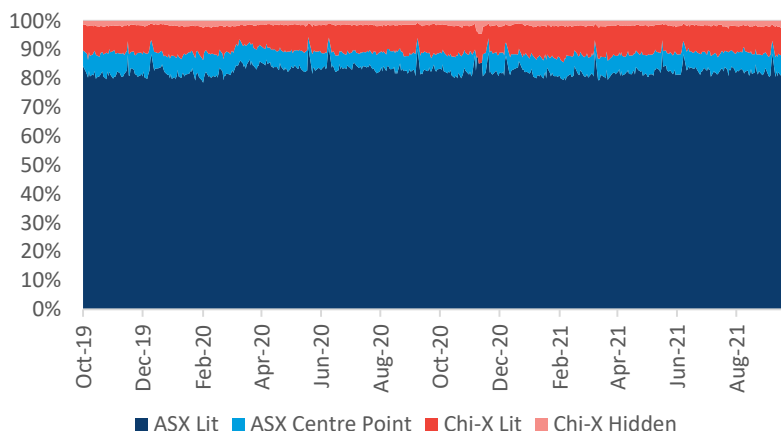
Week of 27 September 2021 to 01 October 2021

## 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
27/09/21	7,149.3	6,284.9 87.9%	5,761.5 80.6%	523.4 7.3%	864.4 12.1%	677.2 9.5%	187.2 2.6%
28/09/21	7,765.6	6,835.0 88.0%	6,283.9 80.9%	551.1 7.1%	930.6 12.0%	757.8 9.8%	172.8 2.2%
29/09/21	8,987.5	7,981.2 88.8%	7,446.2 82.9%	535.0 6.0%	1,006.2 11.2%	831.1 9.2%	175.1 1.9%
30/09/21	9,391.1	8,483.9 90.3%	7,923.7 84.4%	560.2 6.0%	907.2 9.7%	724.8 7.7%	182.4 1.9%
01/10/21	8,340.8	7,368.1 88.3%	6,849.0 82.1%	519.1 6.2%	972.7 11.7%	790.4 9.5%	182.3 2.2%
<b>Average</b>	<b>8,326.9</b>	<b>88.8%</b>	<b>82.3%</b>	<b>6.5%</b>	<b>11.2%</b>	<b>9.1%</b>	<b>2.2%</b>

## Market Share - ON MARKET Traded Value and Trends

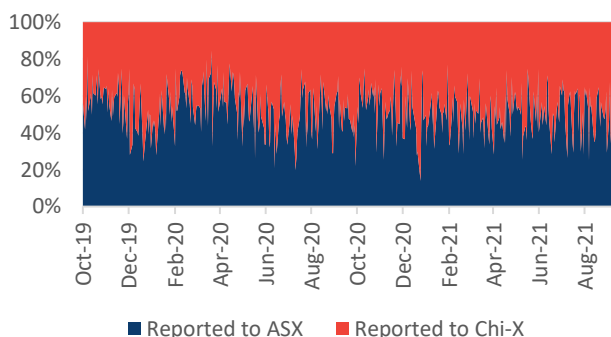


## OFF-MARKET Value

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
27/09/21	964.1	491.1 50.9%	473.1 49.1%
28/09/21	1,256.8	574.9 45.7%	681.9 54.3%
29/09/21	1,254.6	622.4 49.6%	632.2 50.4%
30/09/21	1,277.4	395.6 31.0%	881.8 69.0%
01/10/21	1,333.2	853.2 64.0%	480.0 36.0%
<b>Average</b>	<b>1,249.7</b>	<b>49.0%</b>	<b>51.0%</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.

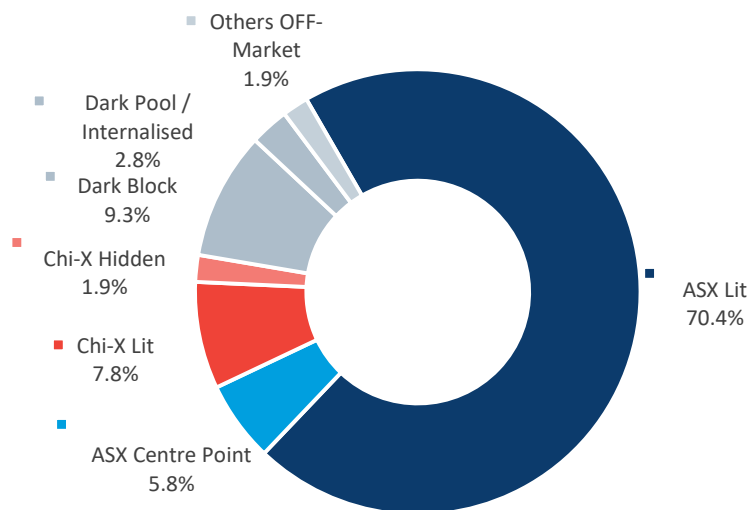
**Lit** represents the execution of orders that were displayed prior to execution.

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

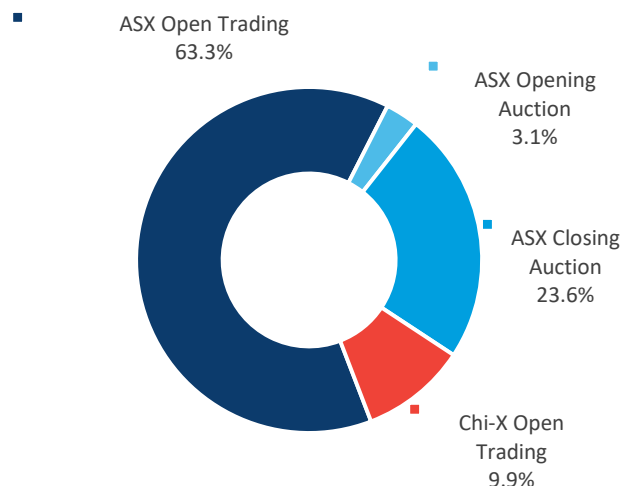
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

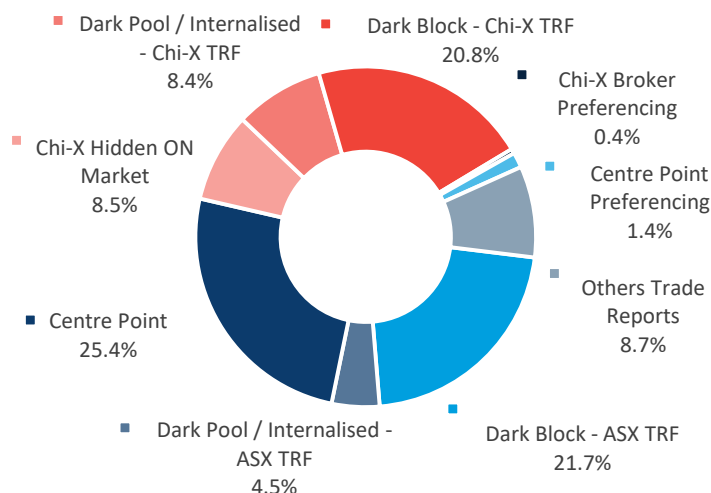
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	85.5%	76.0%	9.5%
OFF-Market	14.5%	6.3%	8.2%
<b>TOTAL</b>	<b>100.0%</b>	<b>82.3%</b>	<b>17.7%</b>

	TOTAL	ON Market	OFF Market
Lit	78.2%	78.2%	---
Dark	21.8%	7.4%	14.4%
<b>TOTAL</b>	<b>100.0%</b>	<b>85.6%</b>	<b>14.4%</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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