

# AUSTRALIAN CASH MARKET REPORT



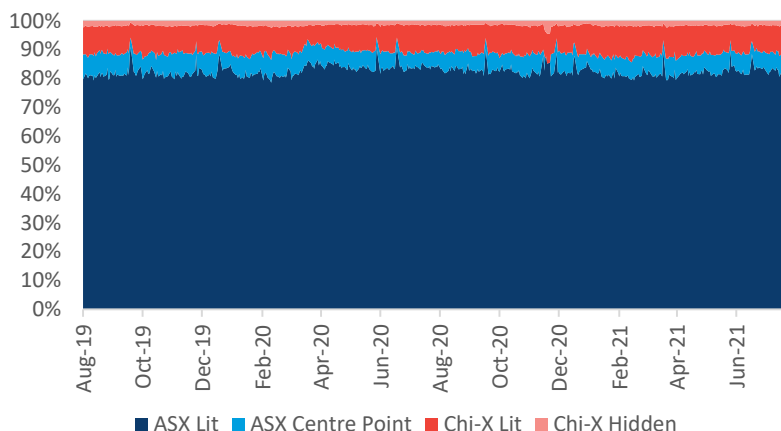
Week of 19 July 2021 to 23 July 2021

## 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
19/07/21	5,563.3	4,923.6 88.5%	4,590.2 82.5%	333.5 6.0%	639.7 11.5%	566.5 10.2%	73.1 1.3%
20/07/21	6,834.9	6,070.0 88.8%	5,605.9 82.0%	464.1 6.8%	764.9 11.2%	649.0 9.5%	115.9 1.7%
21/07/21	6,460.9	5,733.2 88.7%	5,297.5 82.0%	435.8 6.7%	727.6 11.3%	608.9 9.4%	118.7 1.8%
22/07/21	5,930.5	5,225.0 88.1%	4,831.2 81.5%	393.8 6.6%	705.5 11.9%	595.6 10.0%	110.0 1.9%
23/07/21	4,922.3	4,301.0 87.4%	4,010.2 81.5%	290.9 5.9%	621.3 12.6%	546.1 11.1%	75.1 1.5%
<b>Average</b>	<b>5,942.4</b>	<b>88.4%</b>	<b>81.9%</b>	<b>6.5%</b>	<b>11.6%</b>	<b>10.0%</b>	<b>1.7%</b>

## Market Share - ON MARKET Traded Value and Trends

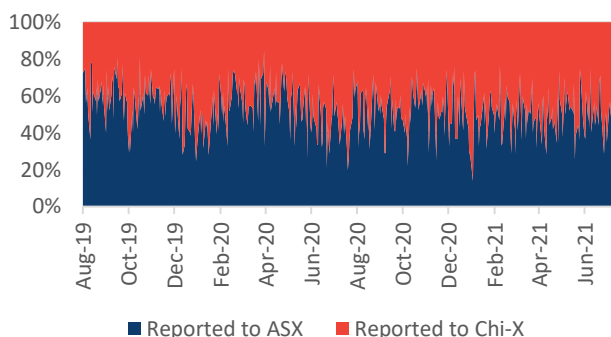


## OFF-MARKET Value

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
19/07/21	1,143.4	294.5 25.8%	848.9 74.2%
20/07/21	827.8	413.4 49.9%	414.5 50.1%
21/07/21	812.6	466.0 57.4%	346.5 42.6%
22/07/21	692.1	303.5 43.8%	388.6 56.2%
23/07/21	824.9	485.1 58.8%	339.9 41.2%
<b>Average</b>	<b>887.2</b>	<b>46.8%</b>	<b>53.2%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

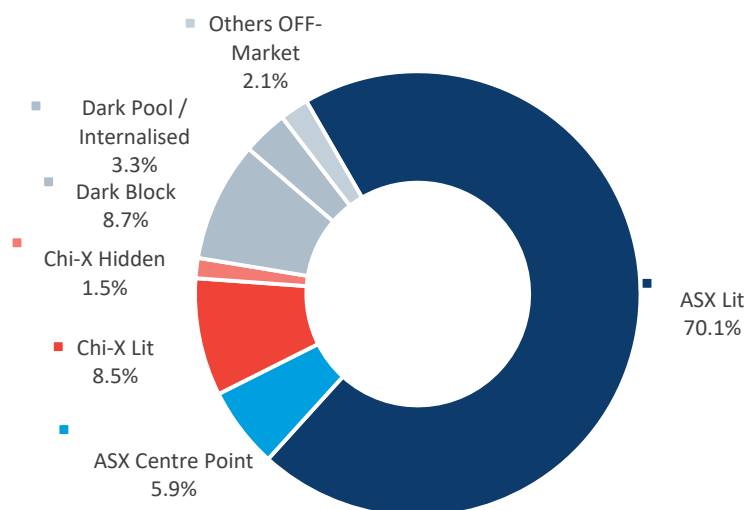
**Lit** represents the execution of orders that were displayed prior to execution.

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

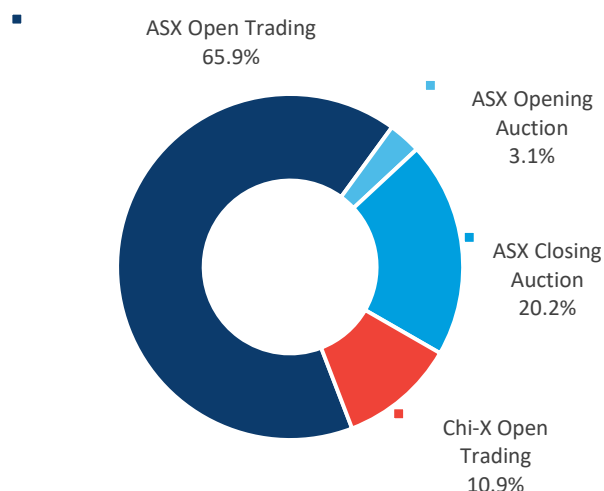
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

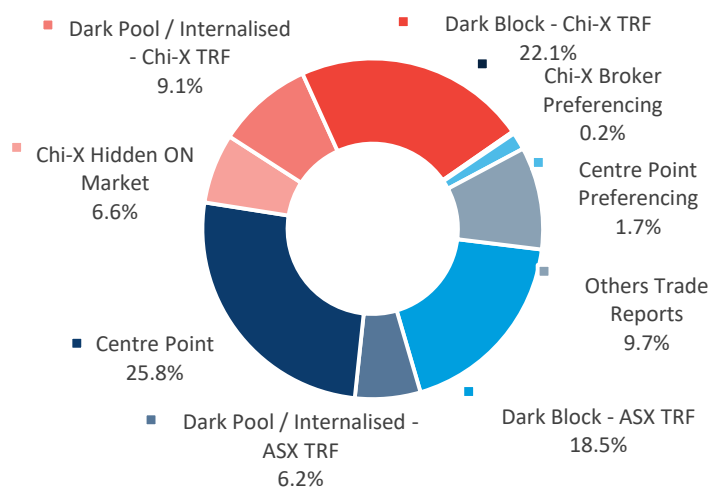
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	85.5%	75.6%	9.9%
OFF-Market	14.5%	6.0%	8.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>81.6%</b>	<b>18.4%</b>

	TOTAL	ON Market	OFF Market
Lit	78.6%	78.6%	---
Dark	21.4%	6.9%	14.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>85.5%</b>	<b>14.5%</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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