

# AUSTRALIAN CASH MARKET REPORT



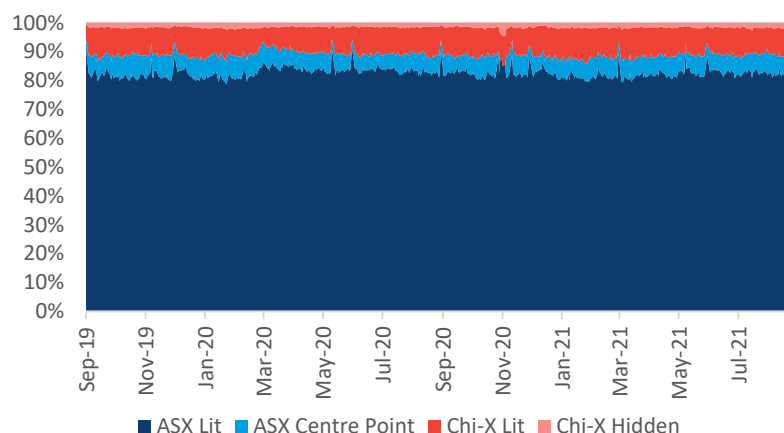
Week of 06 September 2021 to 10 September 2021

## 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
06/09/21	6,633.2	5,842.5 88.1%	5,400.5 81.4%	441.9 6.7%	790.8 11.9%	658.7 9.9%	132.0 2.0%
07/09/21	6,200.0	5,463.6 88.1%	5,029.5 81.1%	434.1 7.0%	736.4 11.9%	615.6 9.9%	120.8 1.9%
08/09/21	7,574.8	6,726.3 88.8%	6,178.6 81.6%	547.7 7.2%	848.5 11.2%	679.7 9.0%	168.8 2.2%
09/09/21	8,073.7	7,161.8 88.7%	6,647.4 82.3%	514.3 6.4%	911.9 11.3%	759.9 9.4%	152.1 1.9%
10/09/21	6,637.9	5,918.0 89.2%	5,553.5 83.7%	364.5 5.5%	719.9 10.8%	614.3 9.3%	105.7 1.6%
<b>Average</b>	<b>7,023.9</b>	<b>88.6%</b>	<b>82.0%</b>	<b>6.6%</b>	<b>11.4%</b>	<b>9.5%</b>	<b>1.9%</b>

## Market Share - ON MARKET Traded Value and Trends

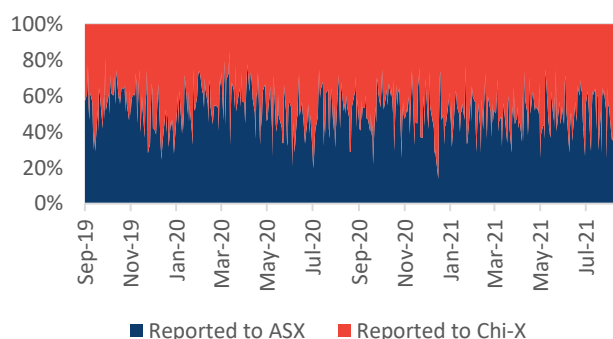


## OFF-MARKET Value

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
06/09/21	1,917.8	998.9 52.1%	918.8 47.9%
07/09/21	1,870.8	815.7 43.6%	1,055.1 56.4%
08/09/21	1,464.8	672.7 45.9%	792.1 54.1%
09/09/21	1,218.5	648.6 53.2%	569.9 46.8%
10/09/21	1,184.5	379.0 32.0%	805.5 68.0%
<b>Average</b>	<b>1,563.3</b>	<b>46.6%</b>	<b>53.4%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

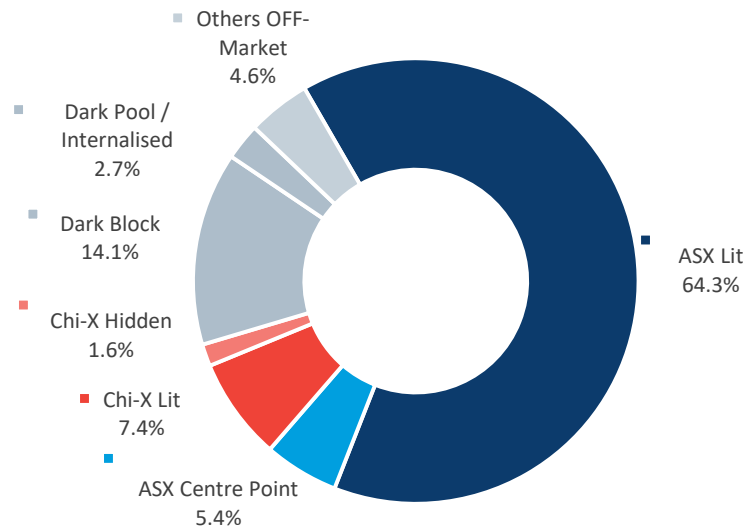
**Lit** represents the execution of orders that were displayed prior to execution.

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

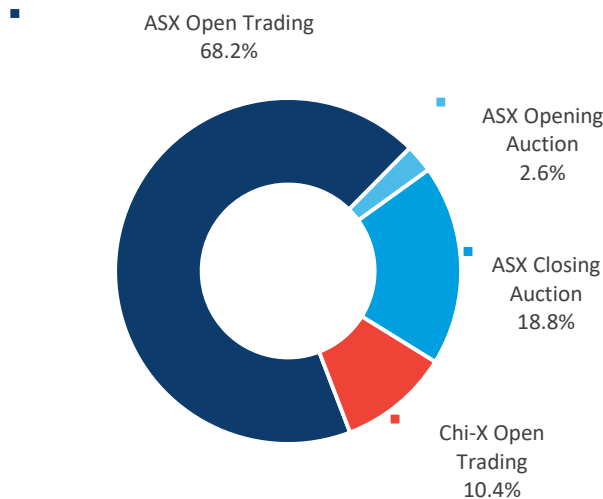
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

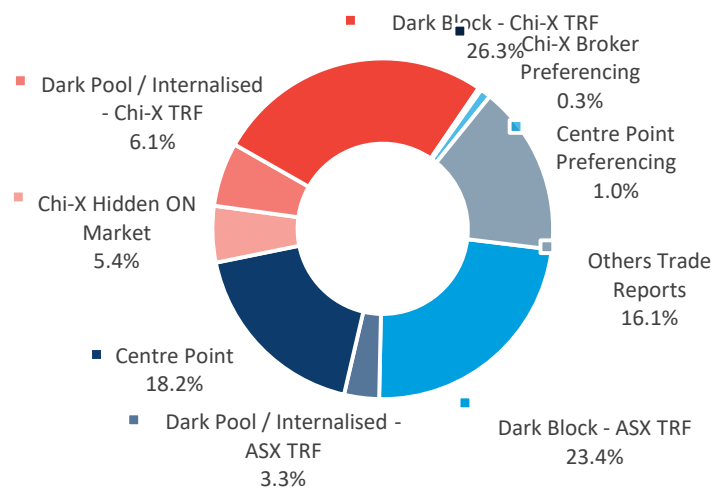
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	78.4%	69.5%	8.9%
OFF-Market	21.6%	8.2%	13.4%
<b>TOTAL</b>	<b>100.0%</b>	<b>77.7%</b>	<b>22.3%</b>

	TOTAL	ON Market	OFF Market
Lit	71.7%	71.7%	---
Dark	28.3%	6.7%	21.6%
<b>TOTAL</b>	<b>100.0%</b>	<b>78.4%</b>	<b>21.6%</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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