

# AUSTRALIAN CASH MARKET REPORT



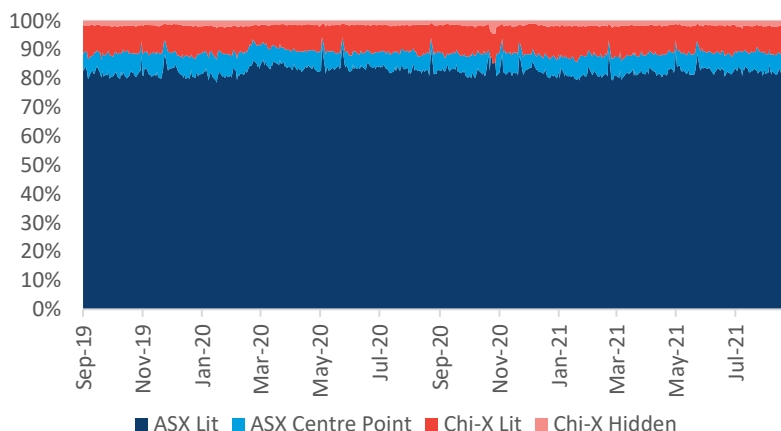
Week of 13 September 2021 to 17 September 2021

## 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
13/09/21	6,329.1	5,531.5 87.4%	5,121.9 80.9%	409.6 6.5%	797.6 12.6%	667.8 10.6%	129.8 2.1%
14/09/21	7,598.9	6,668.2 87.8%	6,116.1 80.5%	552.1 7.3%	930.7 12.2%	778.3 10.2%	152.4 2.0%
15/09/21	7,830.5	6,907.4 88.2%	6,341.2 81.0%	566.2 7.2%	923.1 11.8%	772.7 9.9%	150.4 1.9%
16/09/21	9,482.2	8,655.3 91.3%	8,099.9 85.4%	555.4 5.9%	826.9 8.7%	690.4 7.3%	136.5 1.4%
17/09/21	15,423.0	14,360.2 93.1%	13,668.8 88.6%	691.3 4.5%	1,062.9 6.9%	857.7 5.6%	205.2 1.3%
<b>Average</b>	<b>9,332.7</b>	<b>90.3%</b>	<b>84.3%</b>	<b>5.9%</b>	<b>9.7%</b>	<b>8.1%</b>	<b>1.7%</b>

## Market Share - ON MARKET Traded Value and Trends



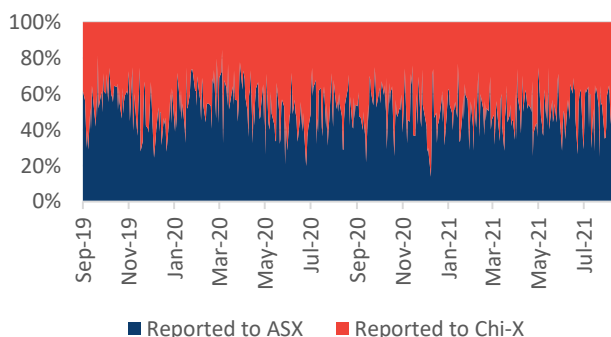
**ASX**  
**90.3%**  
**ON-MARKET**  
**Traded Value**

## 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
13/09/21	1,942.3	929.2 47.8%	1,013.1 52.2%
14/09/21	2,028.0	1,387.4 68.4%	640.6 31.6%
15/09/21	2,766.0	851.5 30.8%	1,914.6 69.2%
16/09/21	2,387.3	1,088.9 45.6%	1,298.4 54.4%
17/09/21	1,882.8	800.8 42.5%	1,082.1 57.5%
<b>Average</b>	<b>2,234.3</b>	<b>46.4%</b>	<b>53.6%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

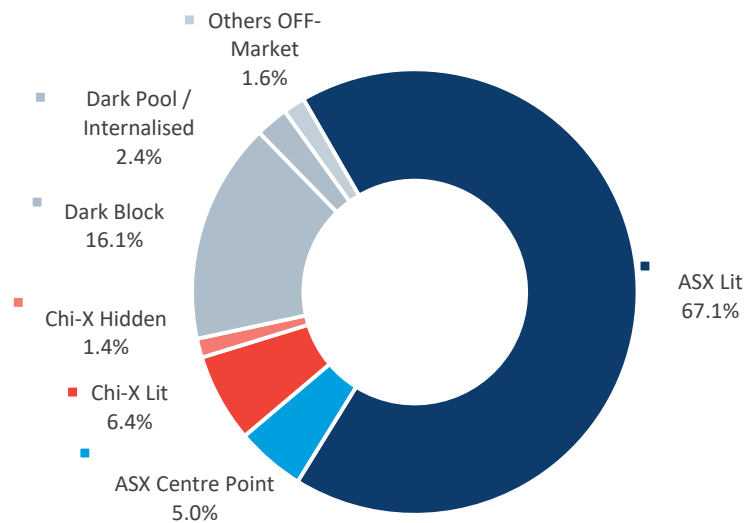
**Lit** represents the execution of orders that were displayed prior to execution.

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

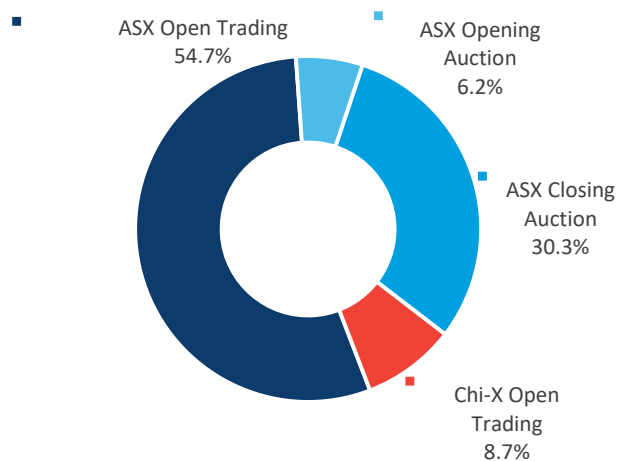
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

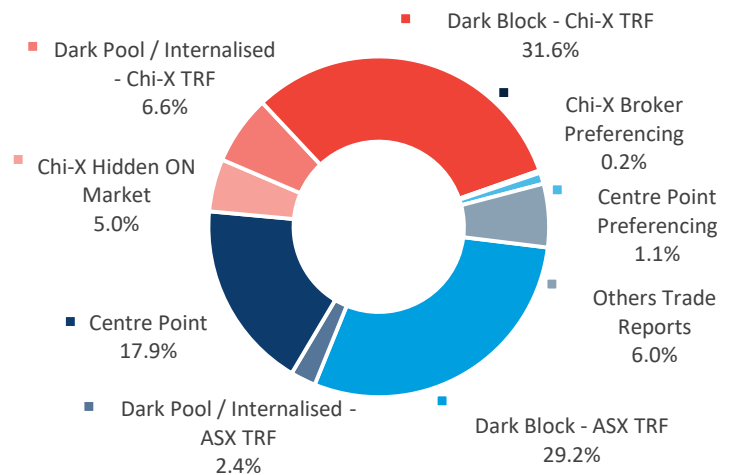
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	79.6%	71.9%	7.7%
OFF-Market	20.4%	8.9%	11.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>80.8%</b>	<b>19.2%</b>

	TOTAL	ON Market	OFF Market
Lit	73.6%	73.6%	---
Dark	26.4%	6.1%	20.3%
<b>TOTAL</b>	<b>100.0%</b>	<b>79.7%</b>	<b>20.3%</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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