

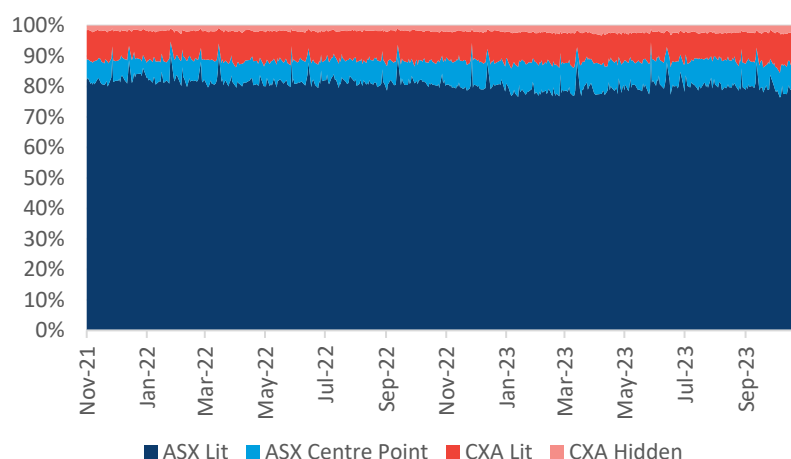
Week of 23 October 2023 to 27 October 2023

## ON-MARKET Traded Value

The value of trades executed on the order books (Lit or Dark) of ASX and CBOE Australia (CXA).

|                | Market TOTAL \$million | ASX \$million    |                  |               | CXA \$million  |                |               |
|----------------|------------------------|------------------|------------------|---------------|----------------|----------------|---------------|
|                |                        | TOTAL            | TradeMatch       | Centre Point  | TOTAL          | Lit            | Hidden        |
| 23/10/23       | 5,125.7                | 4,419.4<br>86.2% | 4,035.2<br>78.7% | 384.2<br>7.5% | 706.4<br>13.8% | 594.6<br>11.6% | 111.8<br>2.2% |
| 24/10/23       | 5,170.8                | 4,489.8<br>86.8% | 4,126.2<br>79.8% | 363.6<br>7.0% | 681.0<br>13.2% | 559.9<br>10.8% | 121.1<br>2.3% |
| 25/10/23       | 6,269.1                | 5,474.7<br>87.3% | 4,968.2<br>79.2% | 506.5<br>8.1% | 794.3<br>12.7% | 636.3<br>10.1% | 158.1<br>2.5% |
| 26/10/23       | 8,886.4                | 8,074.7<br>90.9% | 7,434.7<br>83.7% | 640.0<br>7.2% | 811.6<br>9.1%  | 639.8<br>7.2%  | 171.9<br>1.9% |
| 27/10/23       | 4,995.2                | 4,365.7<br>87.4% | 3,932.2<br>78.7% | 433.4<br>8.7% | 629.6<br>12.6% | 495.9<br>9.9%  | 133.6<br>2.7% |
| <b>Average</b> | <b>6,089.5</b>         | <b>88.1%</b>     | <b>80.5%</b>     | <b>7.6%</b>   | <b>11.9%</b>   | <b>9.6%</b>    | <b>2.3%</b>   |

## Market Share - ON MARKET Traded Value and Trends

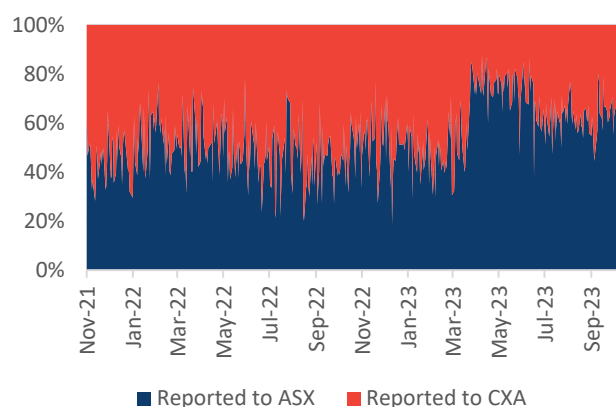


## OFF-MARKET Value

The value of trades executed outside the order books of ASX or CXA that are subsequently reported to either ASX and CXA 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 Preferenced trades). \* All OFF-MARKET trades are Dark.

|                | Market TOTAL \$million | ASX \$million    | CXA \$million    |
|----------------|------------------------|------------------|------------------|
| 23/10/23       | 810.6                  | 457.4<br>56.4%   | 353.2<br>43.6%   |
| 24/10/23       | 1,169.5                | 675.4<br>57.8%   | 494.1<br>42.2%   |
| 25/10/23       | 1,174.0                | 550.6<br>46.9%   | 623.4<br>53.1%   |
| 26/10/23       | 2,899.6                | 1,364.5<br>47.1% | 1,535.1<br>52.9% |
| 27/10/23       | 952.3                  | 500.9<br>52.6%   | 451.4<br>47.4%   |
| <b>Average</b> | <b>1,401.2</b>         | <b>50.7%</b>     | <b>49.3%</b>     |

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

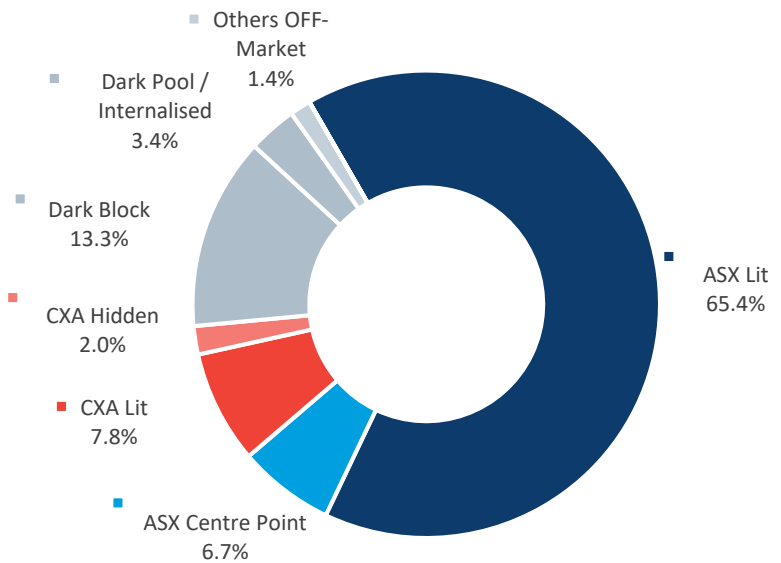
**Lit** represents the execution of orders that were displayed prior to execution.

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

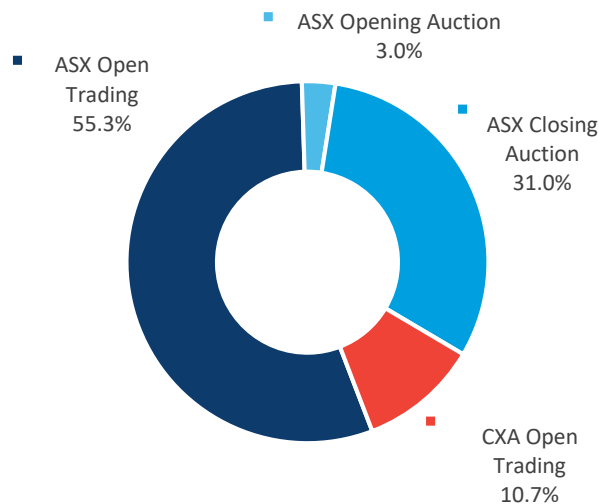
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

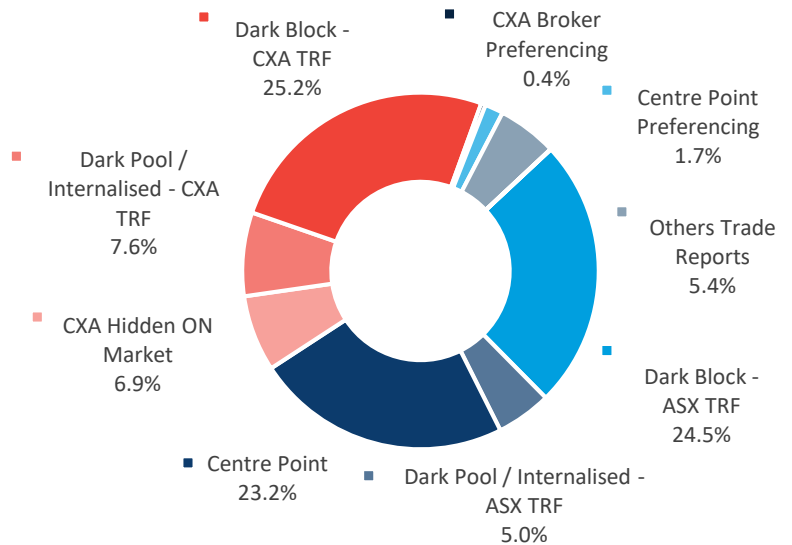
## MARKET breakdown



## LIT breakdown



## DARK breakdown



|              | TOTAL         | ASX          | CXA          |
|--------------|---------------|--------------|--------------|
| ON-Market    | 81.3%         | 71.7%        | 9.6%         |
| OFF-Market   | 18.7%         | 9.5%         | 9.2%         |
| <b>TOTAL</b> | <b>100.0%</b> | <b>81.2%</b> | <b>18.8%</b> |

|              | TOTAL         | ON Market    | OFF Market   |
|--------------|---------------|--------------|--------------|
| Lit          | 73.2%         | 73.2%        | ---          |
| Dark         | 26.8%         | 8.1%         | 18.7%        |
| <b>TOTAL</b> | <b>100.0%</b> | <b>81.3%</b> | <b>18.7%</b> |

This report covers all equity, warrant and interest-rate market transactions traded on or reported to ASX and CXA. 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 CXA 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 CXA 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.