

# AUSTRALIAN CASH MARKET REPORT



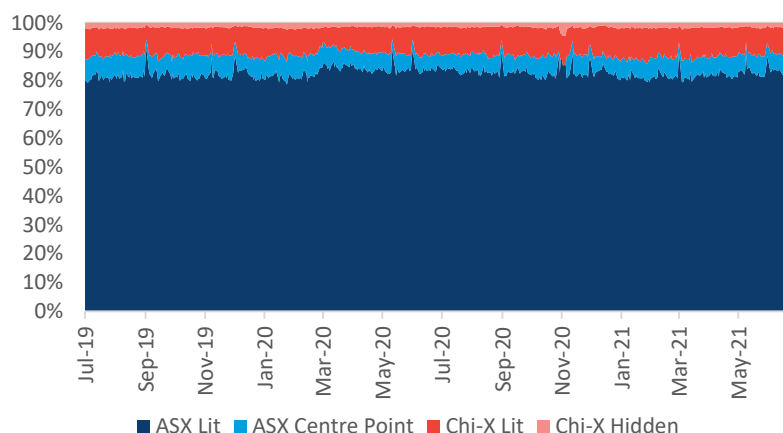
Week of 05 July 2021 to 09 July 2021

## 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
05/07/21	5,334.6	4,721.6 88.5%	4,335.1 81.3%	386.5 7.2%	613.0 11.5%	526.0 9.9%	87.0 1.6%
06/07/21	5,884.1	5,203.5 88.4%	4,845.4 82.3%	358.1 6.1%	680.6 11.6%	577.8 9.8%	102.8 1.7%
07/07/21	6,382.5	5,700.1 89.3%	5,262.7 82.5%	437.3 6.9%	682.5 10.7%	589.1 9.2%	93.3 1.5%
08/07/21	6,106.0	5,442.6 89.1%	5,073.4 83.1%	369.2 6.0%	663.4 10.9%	548.7 9.0%	114.7 1.9%
09/07/21	6,307.9	5,638.3 89.4%	5,276.8 83.7%	361.4 5.7%	669.7 10.6%	576.8 9.1%	92.9 1.5%
<b>Average</b>	<b>6,003.0</b>	<b>89.0%</b>	<b>82.6%</b>	<b>6.4%</b>	<b>11.0%</b>	<b>9.4%</b>	<b>1.6%</b>

## Market Share - ON MARKET Traded Value and Trends

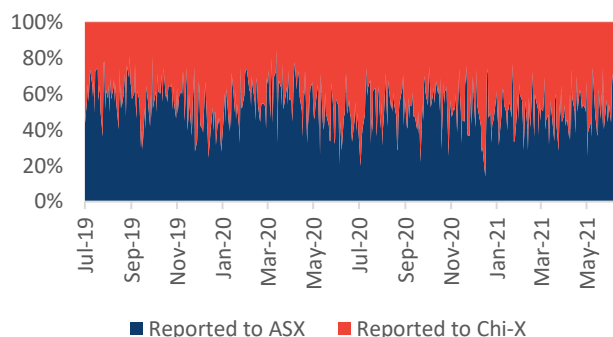


## OFF-MARKET Value

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
05/07/21	1,137.3	569.8 50.1%	567.5 49.9%
06/07/21	1,039.0	605.0 58.2%	434.0 41.8%
07/07/21	1,996.6	963.9 48.3%	1,032.7 51.7%
08/07/21	1,368.4	487.1 35.6%	881.3 64.4%
09/07/21	1,512.4	983.8 65.1%	528.6 34.9%
<b>Average</b>	<b>1,434.3</b>	<b>51.8%</b>	<b>48.2%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

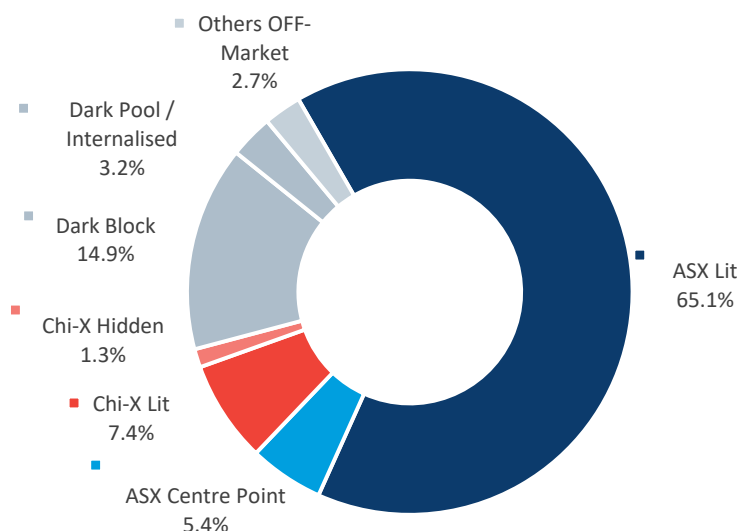
**Lit** represents the execution of orders that were displayed prior to execution.

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

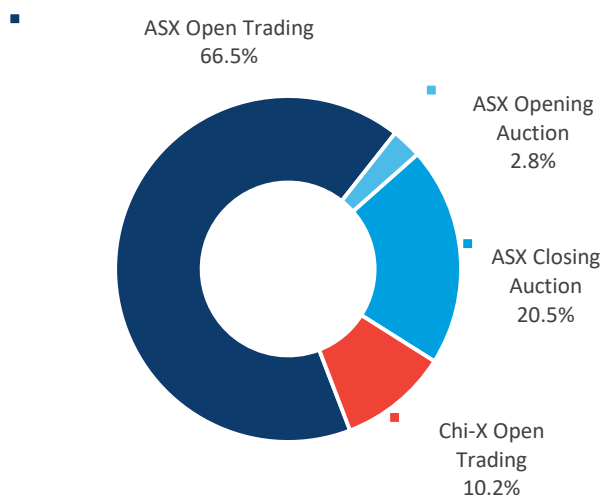
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

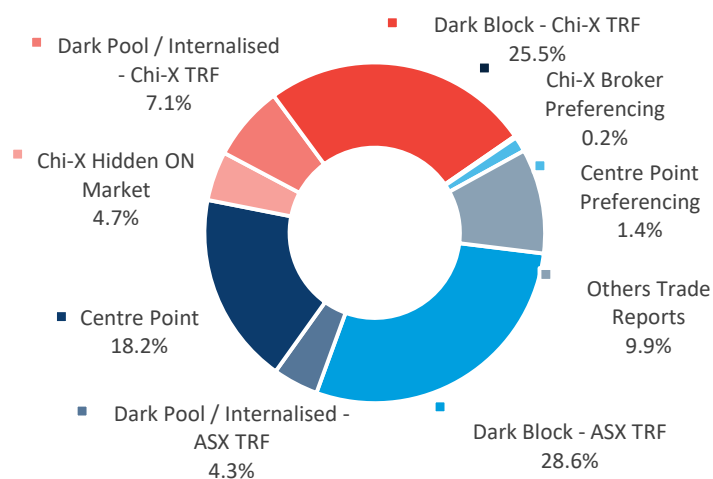
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	78.7%	70.1%	8.6%
OFF-Market	21.3%	9.8%	11.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>79.9%</b>	<b>20.1%</b>

	TOTAL	ON Market	OFF Market
Lit	72.4%	72.4%	---
Dark	27.6%	6.3%	21.3%
<b>TOTAL</b>	<b>100.0%</b>	<b>78.7%</b>	<b>21.3%</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.