

# AUSTRALIAN CASH MARKET REPORT



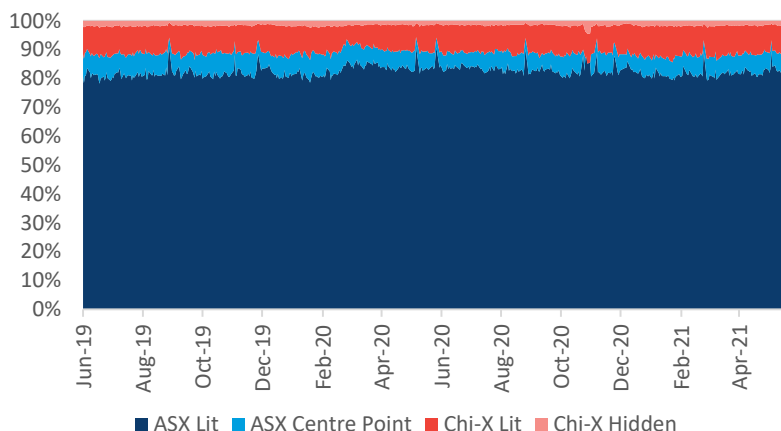
Week of 07 June 2021 to 11 June 2021

## 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
07/06/21	5,185.7	4,563.5 88.0%	4,225.4 81.5%	338.1 6.5%	622.2 12.0%	523.9 10.1%	98.4 1.9%
08/06/21	5,781.5	5,118.3 88.5%	4,747.8 82.1%	370.5 6.4%	663.2 11.5%	550.4 9.5%	112.8 2.0%
09/06/21	5,573.2	4,981.6 89.4%	4,633.7 83.1%	348.0 6.2%	591.5 10.6%	508.4 9.1%	83.1 1.5%
10/06/21	5,705.8	5,083.0 89.1%	4,629.3 81.1%	453.7 8.0%	622.8 10.9%	494.6 8.7%	128.2 2.2%
11/06/21	5,602.4	4,946.2 88.3%	4,557.1 81.3%	389.1 6.9%	656.2 11.7%	547.4 9.8%	108.9 1.9%
<b>Average</b>	<b>5,569.7</b>	<b>88.7%</b>	<b>81.8%</b>	<b>6.8%</b>	<b>11.3%</b>	<b>9.4%</b>	<b>1.9%</b>

## Market Share - ON MARKET Traded Value and Trends

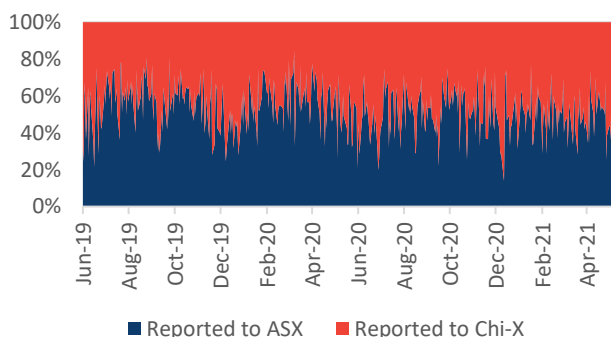


## OFF-MARKET Value

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
07/06/21	1,077.7	481.8 44.7%	595.9 55.3%
08/06/21	813.1	469.0 57.7%	344.1 42.3%
09/06/21	1,125.4	460.2 40.9%	665.2 59.1%
10/06/21	928.3	562.3 60.6%	366.0 39.4%
11/06/21	1,256.2	471.5 37.5%	784.7 62.5%
<b>Average</b>	<b>1,065.8</b>	<b>48.0%</b>	<b>52.0%</b>

## Market Share - OFF-MARKET Reported value



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## LIT and DARK trading

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

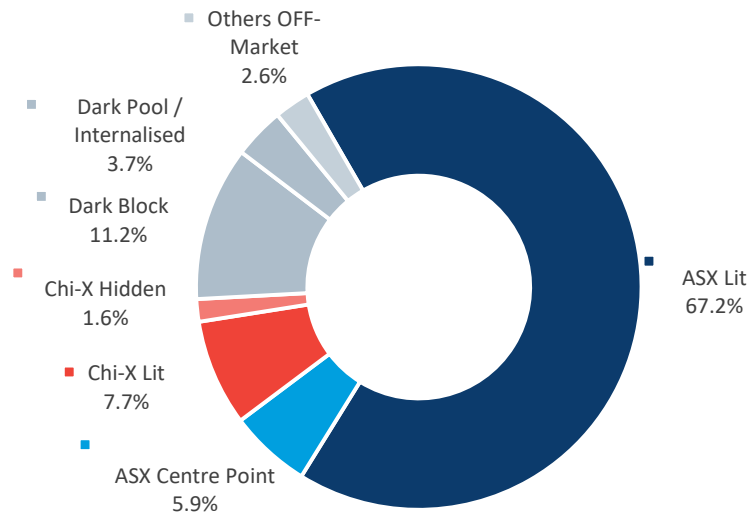
**Lit** represents the execution of orders that were displayed prior to execution.

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

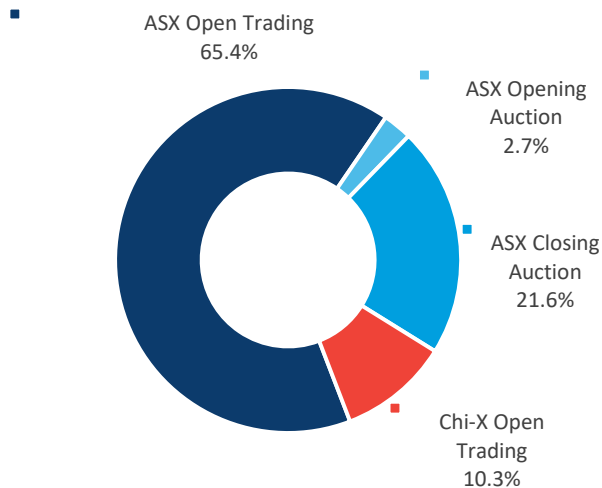
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

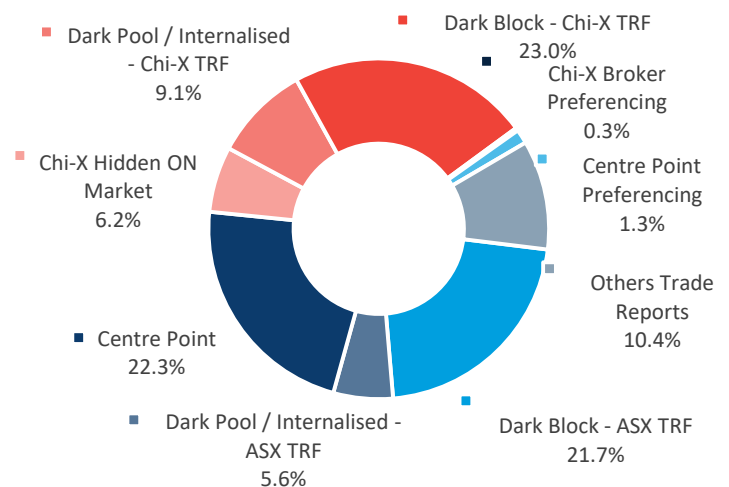
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	82.1%	72.8%	9.3%
OFF-Market	17.9%	7.6%	10.3%
<b>TOTAL</b>	<b>100.0%</b>	<b>80.4%</b>	<b>19.6%</b>

	TOTAL	ON Market	OFF Market
Lit	74.9%	74.9%	---
Dark	25.1%	7.2%	17.9%
<b>TOTAL</b>	<b>100.0%</b>	<b>82.1%</b>	<b>17.9%</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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