

# AUSTRALIAN CASH MARKET REPORT



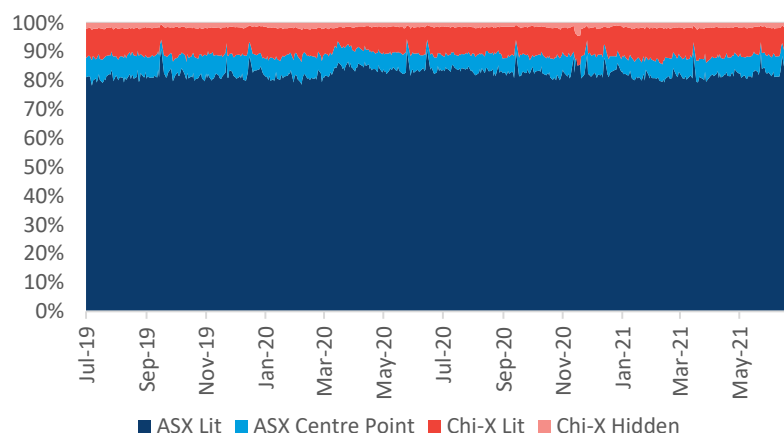
Week of 21 June 2021 to 25 June 2021

## 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
21/06/21	6,503.0	5,805.7 89.3%	5,382.7 82.8%	423.0 6.5%	697.2 10.7%	582.5 9.0%	114.8 1.8%
22/06/21	6,294.9	5,652.0 89.8%	5,237.1 83.2%	414.9 6.6%	642.8 10.2%	538.6 8.6%	104.2 1.7%
23/06/21	5,939.5	5,383.4 90.6%	5,008.9 84.3%	374.5 6.3%	556.1 9.4%	473.0 8.0%	83.1 1.4%
24/06/21	6,234.5	5,570.0 89.3%	5,200.8 83.4%	369.2 5.9%	664.5 10.7%	542.1 8.7%	122.5 2.0%
25/06/21	5,835.6	5,223.3 89.5%	4,894.6 83.9%	328.7 5.6%	612.3 10.5%	524.3 9.0%	87.9 1.5%
<b>Average</b>	<b>6,161.5</b>	<b>89.7%</b>	<b>83.5%</b>	<b>6.2%</b>	<b>10.3%</b>	<b>8.6%</b>	<b>1.7%</b>

## Market Share - ON MARKET Traded Value and Trends

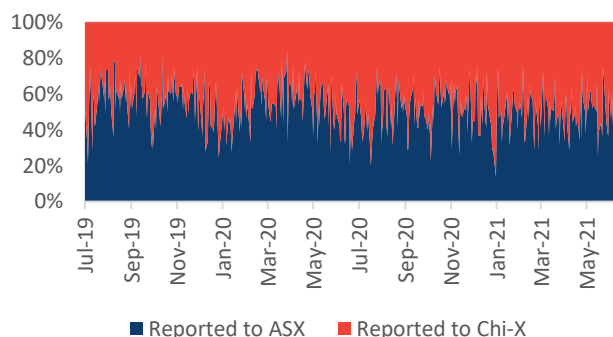


## OFF-MARKET Value

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
21/06/21	1,767.9	595.5 33.7%	1,172.4 66.3%
22/06/21	1,753.0	1,145.3 65.3%	607.7 34.7%
23/06/21	1,120.3	679.9 60.7%	440.4 39.3%
24/06/21	1,642.2	684.4 41.7%	957.9 58.3%
25/06/21	1,647.4	691.7 42.0%	955.7 58.0%
<b>Average</b>	<b>1,611.1</b>	<b>48.4%</b>	<b>51.6%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

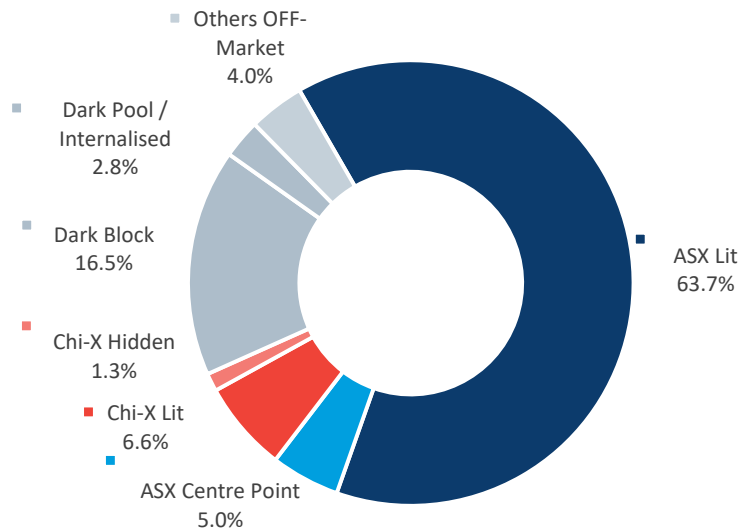
**Lit** represents the execution of orders that were displayed prior to execution.

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

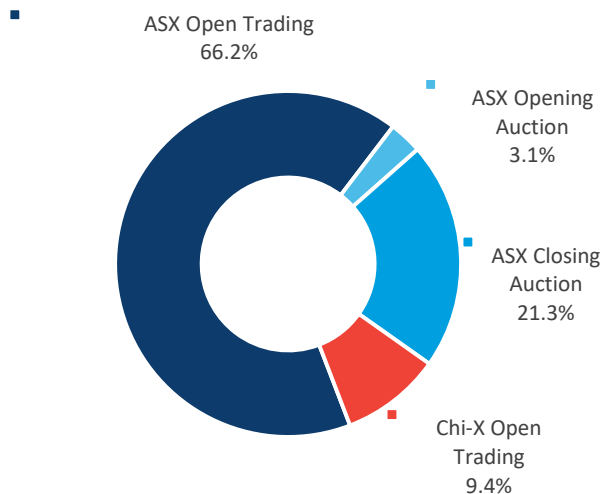
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

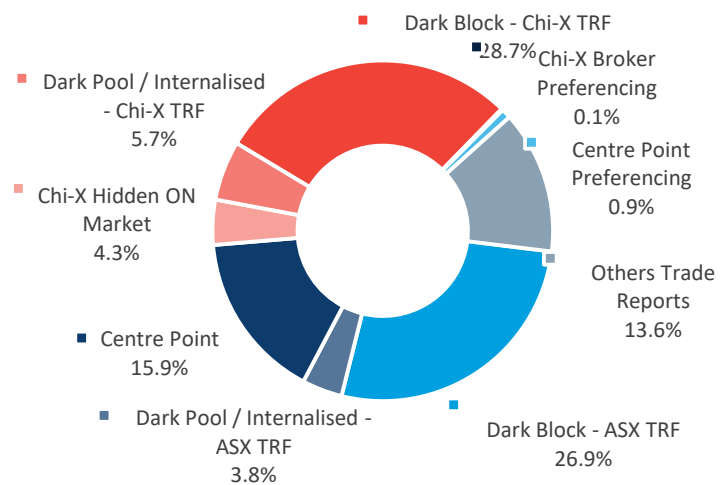
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	76.3%	68.5%	7.8%
OFF-Market	23.7%	9.7%	14.0%
<b>TOTAL</b>	<b>100.0%</b>	<b>78.2%</b>	<b>21.8%</b>

	TOTAL	ON Market	OFF Market
Lit	70.3%	70.3%	---
Dark	29.7%	6.0%	23.7%
<b>TOTAL</b>	<b>100.0%</b>	<b>76.3%</b>	<b>23.7%</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.