

# AUSTRALIAN CASH MARKET REPORT



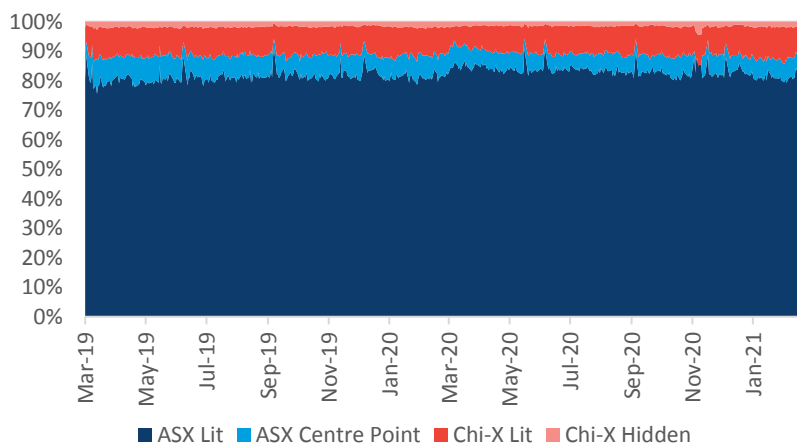
Week of 01 March 2021 to 05 March 2021

## 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
01/03/21	7,849.1	6,945.1 88.5%	6,447.8 82.1%	497.2 6.3%	904.1 11.5%	767.0 9.8%	137.1 1.7%
02/03/21	7,494.3	6,570.8 87.7%	6,104.2 81.5%	466.6 6.2%	923.5 12.3%	786.2 10.5%	137.3 1.8%
03/03/21	6,399.2	5,620.6 87.8%	5,190.8 81.1%	429.8 6.7%	778.5 12.2%	676.8 10.6%	101.7 1.6%
04/03/21	8,295.5	7,404.6 89.3%	6,873.5 82.9%	531.1 6.4%	890.8 10.7%	755.9 9.1%	134.9 1.6%
05/03/21	7,819.5	6,918.7 88.5%	6,446.0 82.4%	472.7 6.0%	900.8 11.5%	778.7 10.0%	122.1 1.6%
<b>Average</b>	<b>7,571.5</b>	<b>88.4%</b>	<b>82.1%</b>	<b>6.3%</b>	<b>11.6%</b>	<b>9.9%</b>	<b>1.7%</b>

## Market Share - ON MARKET Traded Value and Trends

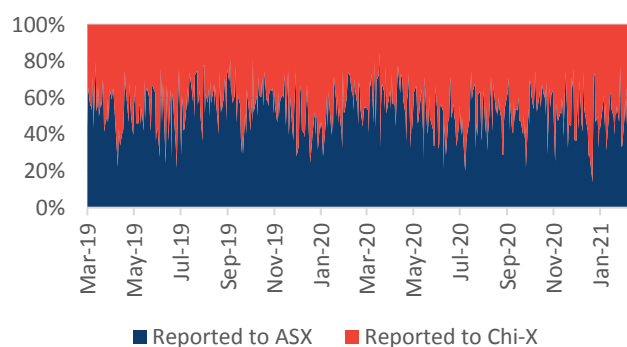


## OFF-MARKET Value

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
01/03/21	1,640.0	688.5 42.0%	951.5 58.0%
02/03/21	3,779.5	1,069.4 28.3%	2,710.1 71.7%
03/03/21	1,049.0	610.1 58.2%	438.9 41.8%
04/03/21	1,592.3	780.0 49.0%	812.2 51.0%
05/03/21	1,816.6	748.5 41.2%	1,068.1 58.8%
<b>Average</b>	<b>1,975.5</b>	<b>39.4%</b>	<b>60.6%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

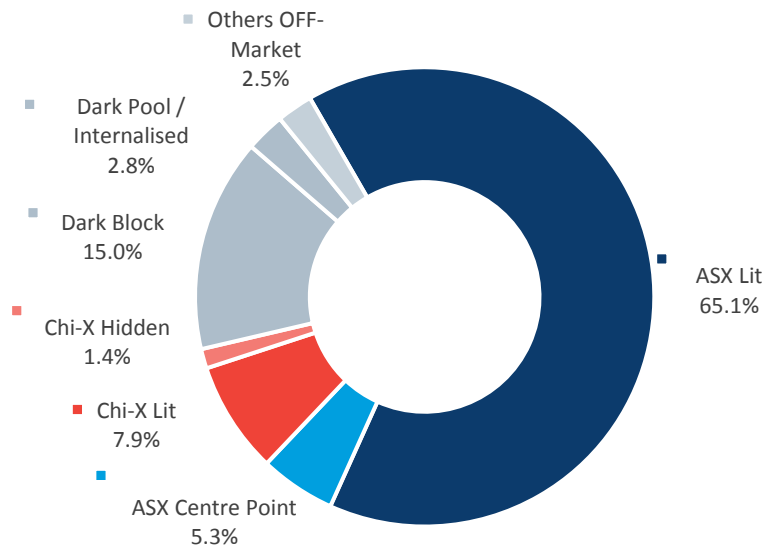
**Lit** represents the execution of orders that were displayed prior to execution.

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

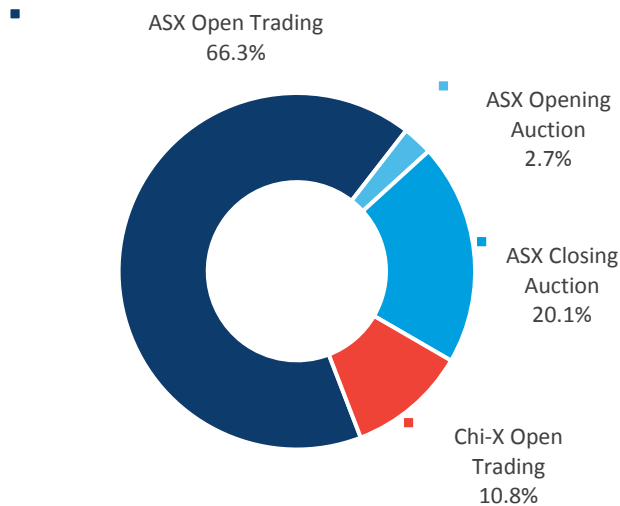
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

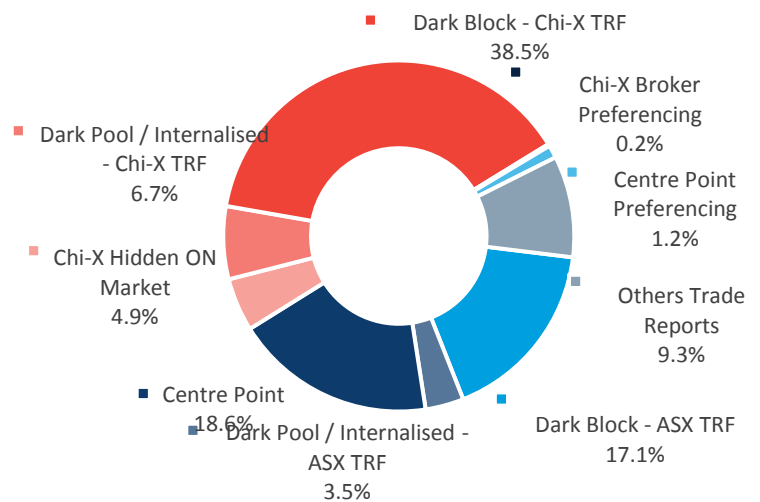
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	79.3%	70.1%	9.2%
OFF-Market	20.7%	8.2%	12.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>78.3%</b>	<b>21.7%</b>

	TOTAL	ON Market	OFF Market
Lit	73.0%	73.0%	---
Dark	27.0%	6.3%	20.7%
<b>TOTAL</b>	<b>100.0%</b>	<b>79.3%</b>	<b>20.7%</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.

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