

# AUSTRALIAN CASH MARKET REPORT



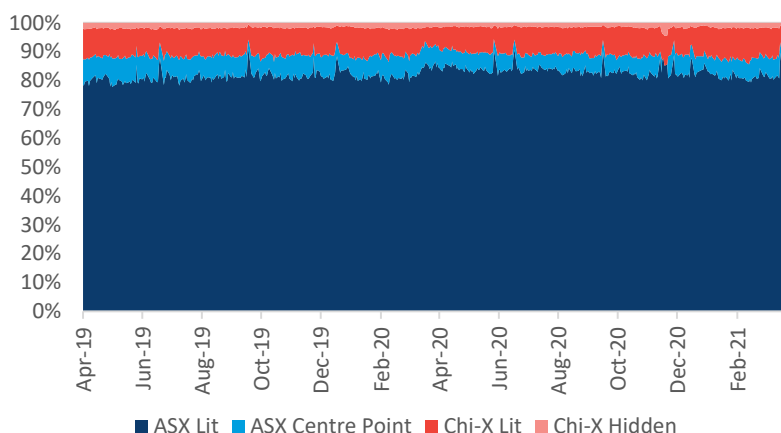
Week of 22 March 2021 to 26 March 2021

## 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
22/03/21	5,440.0	4,722.8 86.8%	4,339.0 79.8%	383.7 7.1%	717.2 13.2%	605.6 11.1%	111.6 2.1%
23/03/21	5,642.0	4,908.3 87.0%	4,473.7 79.3%	434.6 7.7%	733.7 13.0%	596.6 10.6%	137.0 2.4%
24/03/21	6,025.8	5,228.8 86.8%	4,801.6 79.7%	427.2 7.1%	797.0 13.2%	677.0 11.2%	120.0 2.0%
25/03/21	5,647.5	4,955.2 87.7%	4,593.7 81.3%	361.5 6.4%	692.3 12.3%	588.3 10.4%	104.0 1.8%
26/03/21	5,701.8	4,983.4 87.4%	4,620.1 81.0%	363.3 6.4%	718.5 12.6%	610.0 10.7%	108.5 1.9%
<b>Average</b>	<b>5,691.4</b>	<b>87.1%</b>	<b>80.2%</b>	<b>6.9%</b>	<b>12.9%</b>	<b>10.8%</b>	<b>2.0%</b>

## Market Share - ON MARKET Traded Value and Trends

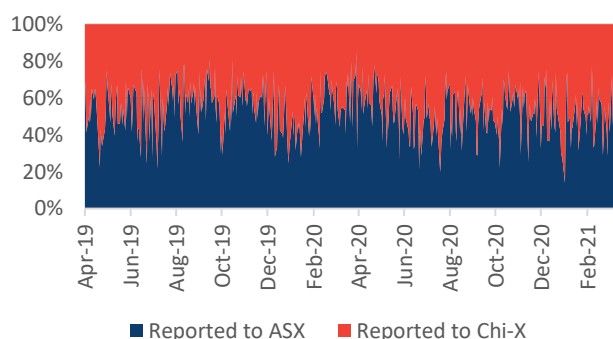


## OFF-MARKET Value

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
22/03/21	899.7	453.3 50.4%	446.4 49.6%
23/03/21	1,034.4	598.2 57.8%	436.2 42.2%
24/03/21	755.3	526.2 69.7%	229.1 30.3%
25/03/21	1,510.0	603.9 40.0%	906.1 60.0%
26/03/21	835.5	346.8 41.5%	488.7 58.5%
<b>Average</b>	<b>1,007.0</b>	<b>50.2%</b>	<b>49.8%</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.

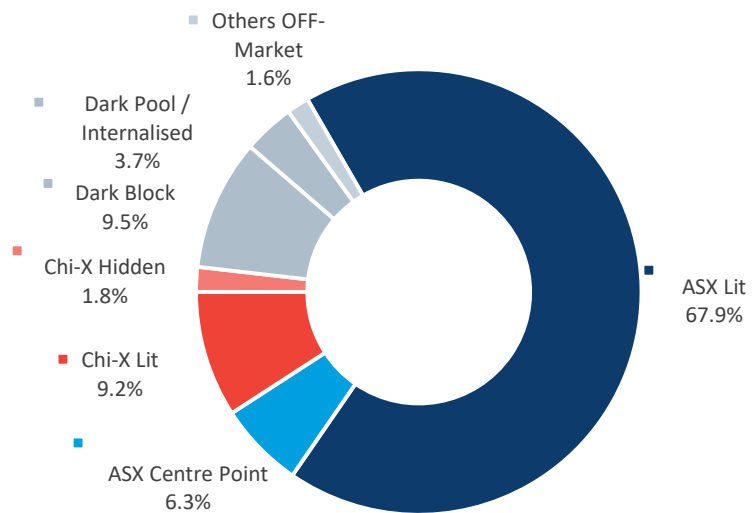
**Lit** represents the execution of orders that were displayed prior to execution.

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

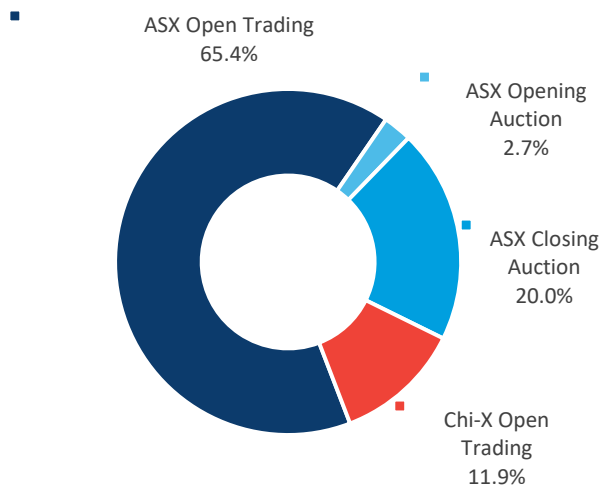
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

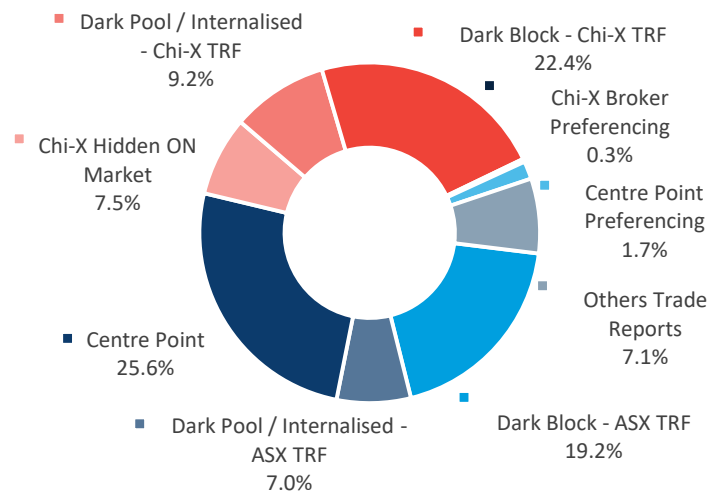
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	84.6%	73.8%	10.8%
OFF-Market	15.4%	7.6%	7.8%
<b>TOTAL</b>	<b>100.0%</b>	<b>81.4%</b>	<b>18.6%</b>

	TOTAL	ON Market	OFF Market
Lit	77.1%	77.1%	---
Dark	22.9%	7.6%	15.3%
<b>TOTAL</b>	<b>100.0%</b>	<b>84.7%</b>	<b>15.3%</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.

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