

# AUSTRALIAN CASH MARKET REPORT



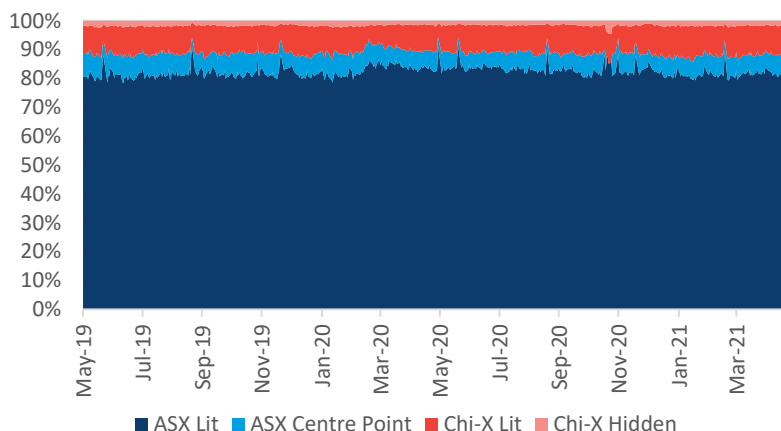
Week of 17 May 2021 to 21 May 2021

## 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
17/05/21	5,023.9	4,437.5 88.3%	4,091.6 81.4%	345.9 6.9%	586.4 11.7%	499.1 9.9%	87.3 1.7%
18/05/21	5,613.3	4,977.3 88.7%	4,541.0 80.9%	436.3 7.8%	636.0 11.3%	529.1 9.4%	106.9 1.9%
19/05/21	6,574.7	5,863.1 89.2%	5,456.8 83.0%	406.3 6.2%	711.6 10.8%	608.5 9.3%	103.1 1.6%
20/05/21	6,838.2	6,156.7 90.0%	5,671.5 82.9%	485.3 7.1%	681.4 10.0%	582.2 8.5%	99.2 1.5%
21/05/21	5,647.3	5,044.4 89.3%	4,723.9 83.6%	320.6 5.7%	602.9 10.7%	524.4 9.3%	78.5 1.4%
<b>Average</b>	<b>5,939.5</b>	<b>89.2%</b>	<b>82.4%</b>	<b>6.7%</b>	<b>10.8%</b>	<b>9.2%</b>	<b>1.6%</b>

## Market Share - ON MARKET Traded Value and Trends

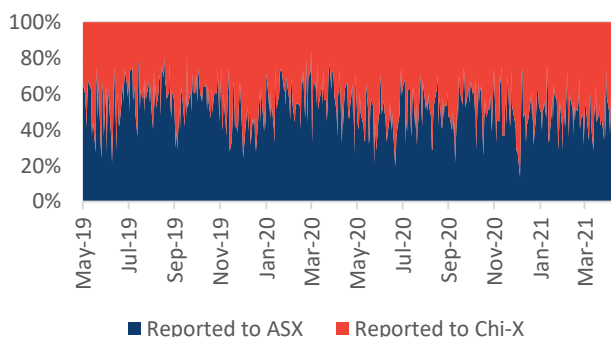


## OFF-MARKET Value

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
17/05/21	438.5	236.7 54.0%	201.9 46.0%
18/05/21	1,080.4	510.9 47.3%	569.5 52.7%
19/05/21	875.7	547.7 62.5%	328.0 37.5%
20/05/21	1,857.7	431.7 23.2%	1,426.0 76.8%
21/05/21	891.1	330.5 37.1%	560.6 62.9%
<b>Average</b>	<b>1,058.5</b>	<b>41.4%</b>	<b>58.6%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

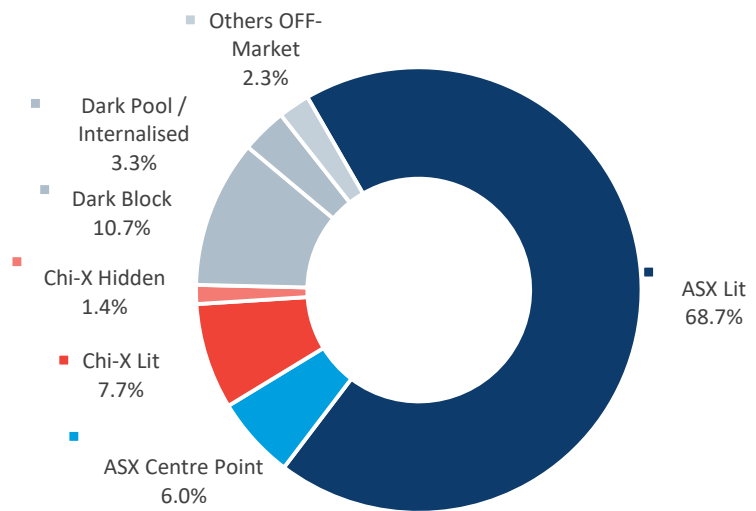
**Lit** represents the execution of orders that were displayed prior to execution.

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

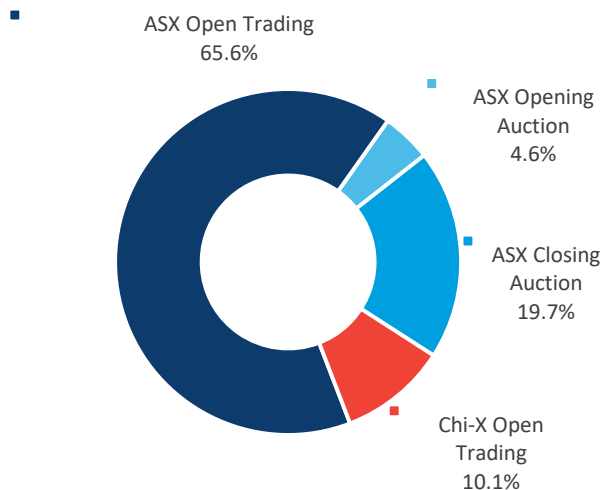
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

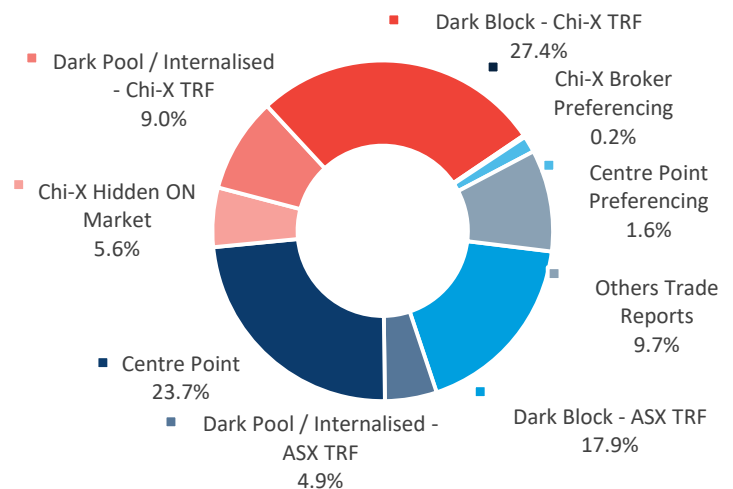
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	83.3%	74.3%	9.0%
OFF-Market	16.7%	6.2%	10.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>80.5%</b>	<b>19.5%</b>

	TOTAL	ON Market	OFF Market
Lit	76.4%	76.4%	---
Dark	23.6%	6.9%	16.7%
<b>TOTAL</b>	<b>100.0%</b>	<b>83.3%</b>	<b>16.7%</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.