

# AUSTRALIAN CASH MARKET REPORT



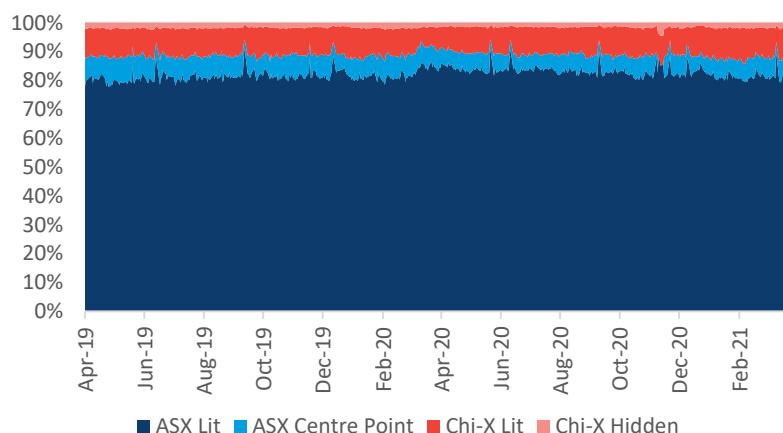
Week of 12 April 2021 to 16 April 2021

## 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
12/04/21	4,745.8	4,173.8 87.9%	3,913.3 82.5%	260.5 5.5%	572.0 12.1%	506.7 10.7%	65.3 1.4%
13/04/21	5,211.8	4,644.8 89.1%	4,340.7 83.3%	304.0 5.8%	567.1 10.9%	486.6 9.3%	80.5 1.5%
14/04/21	5,926.8	5,207.3 87.9%	4,787.6 80.8%	419.7 7.1%	719.4 12.1%	618.7 10.4%	100.7 1.7%
15/04/21	6,241.6	5,566.4 89.2%	5,150.1 82.5%	416.3 6.7%	675.2 10.8%	578.2 9.3%	97.0 1.6%
16/04/21	5,155.4	4,528.0 87.8%	4,179.2 81.1%	348.8 6.8%	627.4 12.2%	538.3 10.4%	89.1 1.7%
<b>Average</b>	<b>5,456.3</b>	<b>88.4%</b>	<b>82.0%</b>	<b>6.4%</b>	<b>11.6%</b>	<b>10.0%</b>	<b>1.6%</b>

## Market Share - ON MARKET Traded Value and Trends

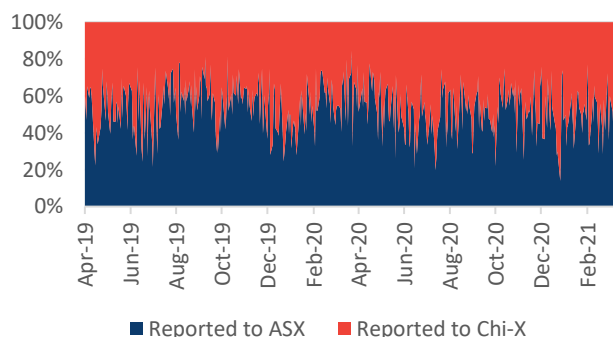


## OFF-MARKET Value

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
12/04/21	1,090.3	251.8 23.1%	838.4 76.9%
13/04/21	1,220.8	632.5 51.8%	588.3 48.2%
14/04/21	2,110.5	908.5 43.0%	1,202.0 57.0%
15/04/21	1,382.0	768.3 55.6%	613.7 44.4%
16/04/21	1,193.2	481.2 40.3%	712.0 59.7%
<b>Average</b>	<b>1,424.0</b>	<b>44.2%</b>	<b>55.8%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

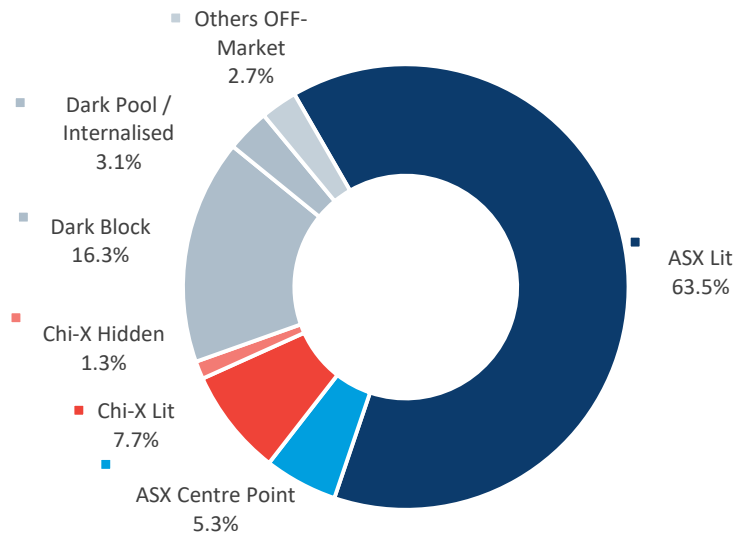
**Lit** represents the execution of orders that were displayed prior to execution.

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

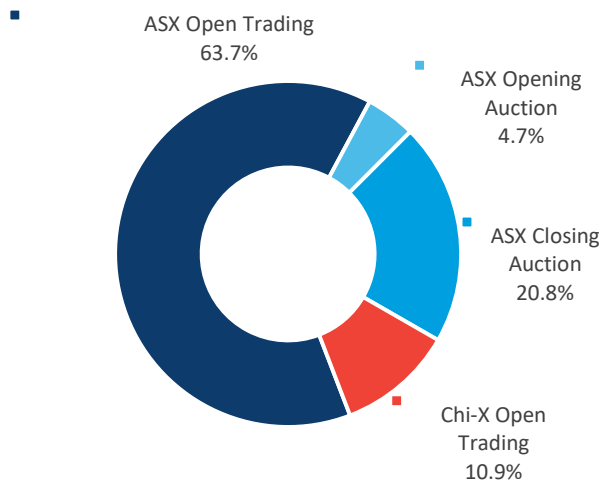
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

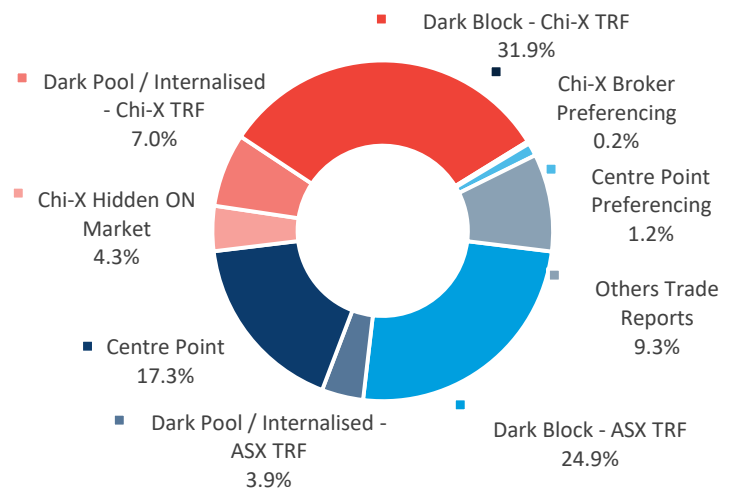
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	77.4%	68.5%	8.9%
OFF-Market	22.6%	9.0%	13.6%
<b>TOTAL</b>	<b>100.0%</b>	<b>77.5%</b>	<b>22.5%</b>

	TOTAL	ON Market	OFF Market
Lit	71.3%	71.3%	---
Dark	28.7%	6.2%	22.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>77.5%</b>	<b>22.5%</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.