

# AUSTRALIAN CASH MARKET REPORT



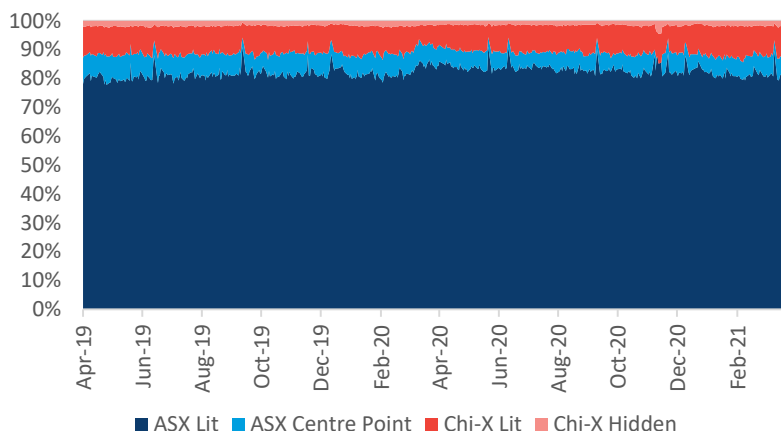
Week of 19 April 2021 to 23 April 2021

## 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
19/04/21	4,973.5	4,347.2 87.4%	4,056.8 81.6%	290.4 5.8%	626.3 12.6%	549.1 11.0%	77.2 1.6%
20/04/21	5,746.3	5,051.0 87.9%	4,723.4 82.2%	327.6 5.7%	695.3 12.1%	595.1 10.4%	100.2 1.7%
21/04/21	7,331.2	6,495.6 88.6%	6,019.4 82.1%	476.2 6.5%	835.6 11.4%	702.2 9.6%	133.4 1.8%
22/04/21	6,440.5	5,761.4 89.5%	5,342.8 83.0%	418.6 6.5%	679.1 10.5%	586.8 9.1%	92.3 1.4%
23/04/21	4,966.8	4,372.0 88.0%	4,049.8 81.5%	322.2 6.5%	594.8 12.0%	506.7 10.2%	88.1 1.8%
<b>Average</b>	<b>5,891.7</b>	<b>88.4%</b>	<b>82.1%</b>	<b>6.2%</b>	<b>11.6%</b>	<b>10.0%</b>	<b>1.7%</b>

## Market Share - ON MARKET Traded Value and Trends

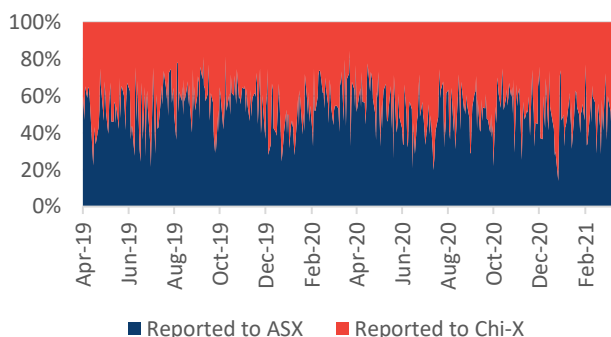


## OFF-MARKET Value

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
19/04/21	730.2	312.1 42.7%	418.2 57.3%
20/04/21	825.3	359.4 43.5%	466.0 56.5%
21/04/21	1,231.7	385.4 31.3%	846.3 68.7%
22/04/21	1,239.0	532.2 43.0%	706.8 57.0%
23/04/21	601.4	256.8 42.7%	344.7 57.3%
<b>Average</b>	<b>955.5</b>	<b>41.2%</b>	<b>58.8%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

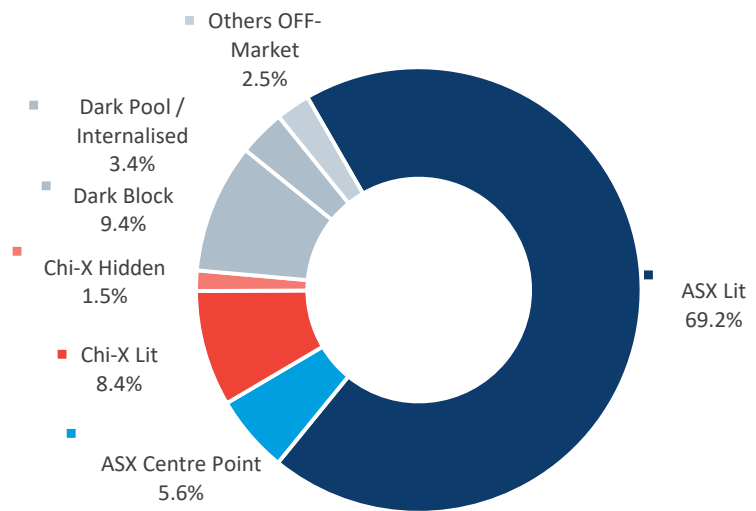
**Lit** represents the execution of orders that were displayed prior to execution.

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

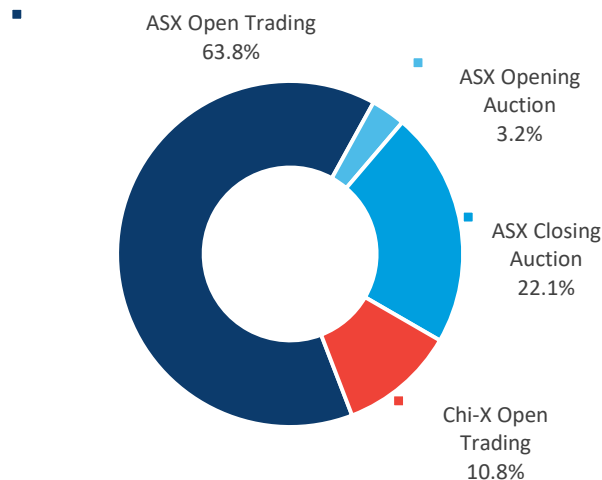
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

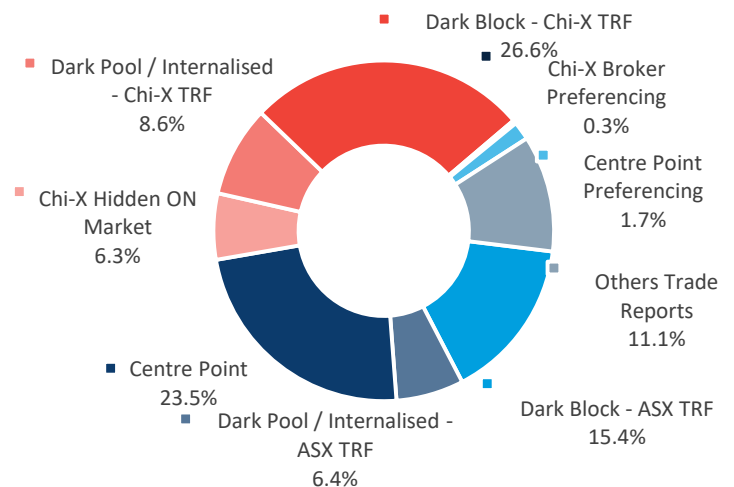
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	84.3%	74.5%	9.8%
OFF-Market	15.7%	5.7%	10.0%
<b>TOTAL</b>	<b>100.0%</b>	<b>80.2%</b>	<b>19.8%</b>

	TOTAL	ON Market	OFF Market
Lit	77.6%	77.6%	---
Dark	22.4%	6.7%	15.7%
<b>TOTAL</b>	<b>100.0%</b>	<b>84.3%</b>	<b>15.7%</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.