

# AUSTRALIAN CASH MARKET REPORT



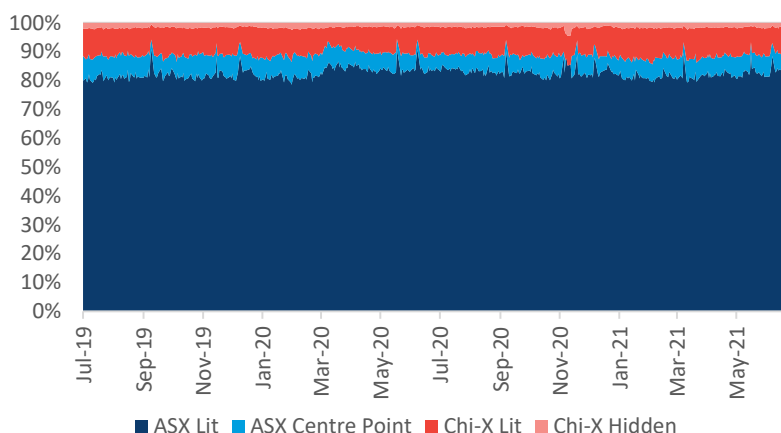
Week of 28 June 2021 to 02 July 2021

## 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
28/06/21	5,293.7	4,703.7 88.9%	4,415.2 83.4%	288.5 5.4%	590.0 11.1%	521.3 9.8%	68.7 1.3%
29/06/21	5,484.9	4,886.2 89.1%	4,570.2 83.3%	316.0 5.8%	598.8 10.9%	508.4 9.3%	90.3 1.6%
30/06/21	6,993.6	6,265.7 89.6%	5,882.5 84.1%	383.2 5.5%	727.9 10.4%	626.7 9.0%	101.2 1.4%
01/07/21	5,860.7	5,236.6 89.4%	4,889.1 83.4%	347.5 5.9%	624.1 10.6%	552.9 9.4%	71.2 1.2%
02/07/21	5,495.2	4,889.6 89.0%	4,554.2 82.9%	335.4 6.1%	605.6 11.0%	518.2 9.4%	87.5 1.6%
<b>Average</b>	<b>5,825.6</b>	<b>89.2%</b>	<b>83.5%</b>	<b>5.7%</b>	<b>10.8%</b>	<b>9.4%</b>	<b>1.4%</b>

## Market Share - ON MARKET Traded Value and Trends

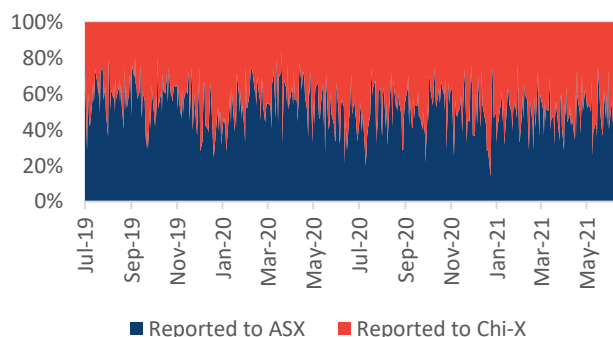


## OFF-MARKET Value

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
28/06/21	1,986.6	541.3 27.2%	1,445.3 72.8%
29/06/21	658.6	292.6 44.4%	366.0 55.6%
30/06/21	1,019.4	400.9 39.3%	618.5 60.7%
01/07/21	1,008.8	408.1 40.5%	600.7 59.5%
02/07/21	1,777.1	574.6 32.3%	1,202.5 67.7%
<b>Average</b>	<b>1,315.4</b>	<b>35.4%</b>	<b>64.6%</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.

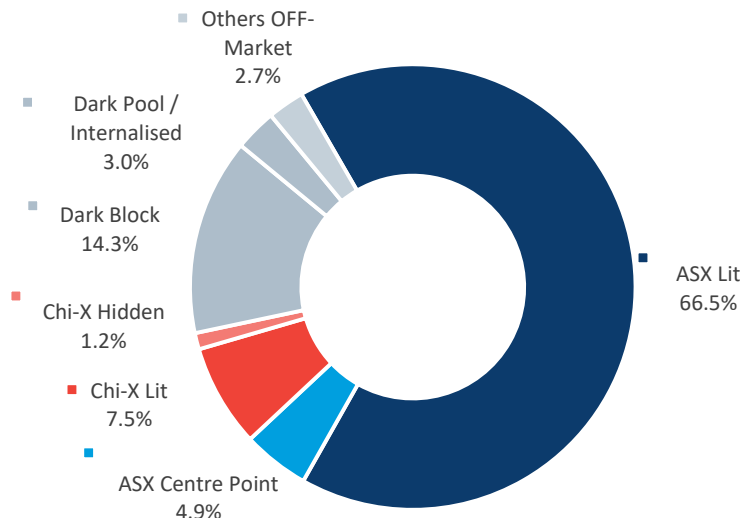
**Lit** represents the execution of orders that were displayed prior to execution.

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

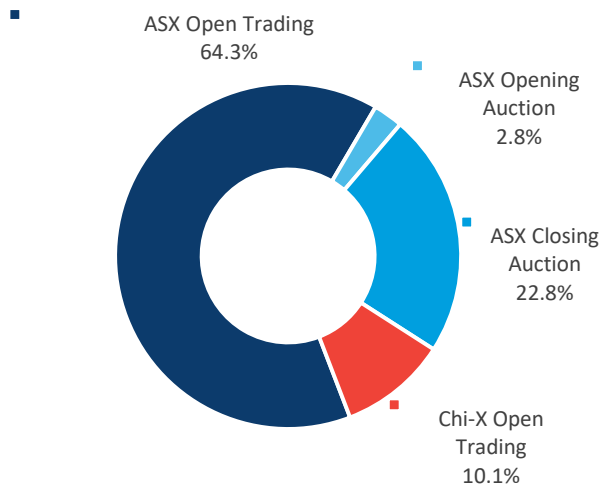
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

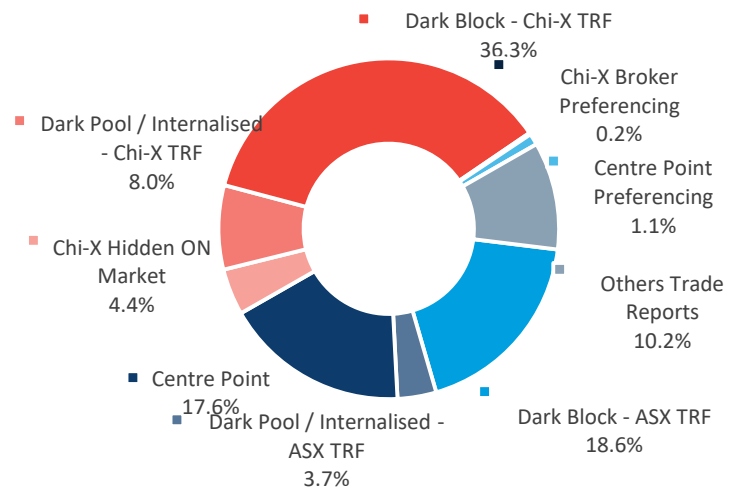
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	79.7%	71.1%	8.6%
OFF-Market	20.3%	6.4%	13.9%
<b>TOTAL</b>	<b>100.0%</b>	<b>77.5%</b>	<b>22.5%</b>

	TOTAL	ON Market	OFF Market
Lit	74.0%	74.0%	---
Dark	26.0%	5.7%	20.3%
<b>TOTAL</b>	<b>100.0%</b>	<b>79.7%</b>	<b>20.3%</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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