

AUSTRALIAN CASH MARKET REPORT



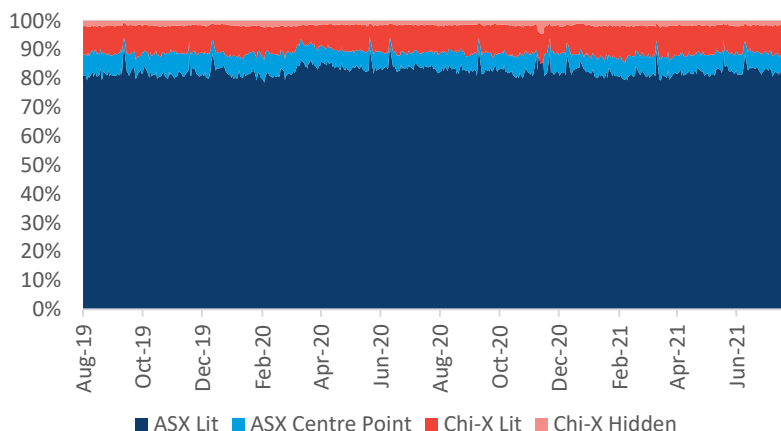
Week of 26 July 2021 to 30 July 2021

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 |
| 26/07/21 | 5,722.1 | 5,079.1 88.8% | 4,748.7 83.0% | 330.4 5.8% | 643.0 11.2% | 563.5 9.8% | 79.5 1.4% |
| 27/07/21 | 6,371.4 | 5,700.4 89.5% | 5,322.7 83.5% | 377.7 5.9% | 671.0 10.5% | 586.7 9.2% | 84.2 1.3% |
| 28/07/21 | 6,122.2 | 5,473.3 89.4% | 5,095.2 83.2% | 378.1 6.2% | 648.9 10.6% | 527.8 8.6% | 121.2 2.0% |
| 29/07/21 | 5,643.5 | 5,010.8 88.8% | 4,655.3 82.5% | 355.5 6.3% | 632.7 11.2% | 527.2 9.3% | 105.4 1.9% |
| 30/07/21 | 6,822.5 | 6,114.3 89.6% | 5,733.6 84.0% | 380.7 5.6% | 708.1 10.4% | 578.8 8.5% | 129.3 1.9% |
| Average | 6,136.3 | 89.2% | 83.3% | 5.9% | 10.8% | 9.1% | 1.7% |

Market Share - ON MARKET Traded Value and Trends

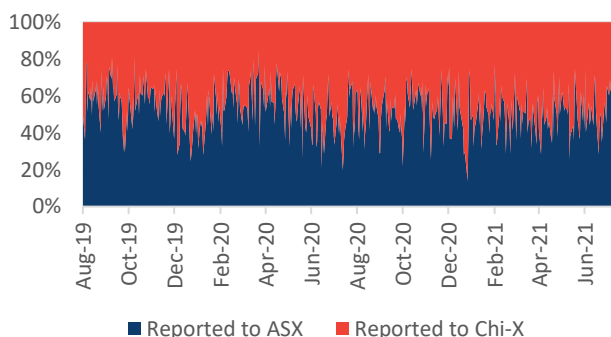


OFF-MARKET Value

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 |
|----------------|------------------------|----------------|------------------|
| 26/07/21 | 1,004.3 | 308.4 30.7% | 695.9 69.3% |
| 27/07/21 | 1,387.4 | 380.2 27.4% | 1,007.2 72.6% |
| 28/07/21 | 1,193.0 | 554.3 46.5% | 638.7 53.5% |
| 29/07/21 | 960.1 | 610.1 63.5% | 350.0 36.5% |
| 30/07/21 | 774.0 | 447.0 57.8% | 327.0 42.2% |
| Average | 1,091.5 | 44.4% | 55.6% |

Market Share - OFF-MARKET Reported value



LIT and DARK trading

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

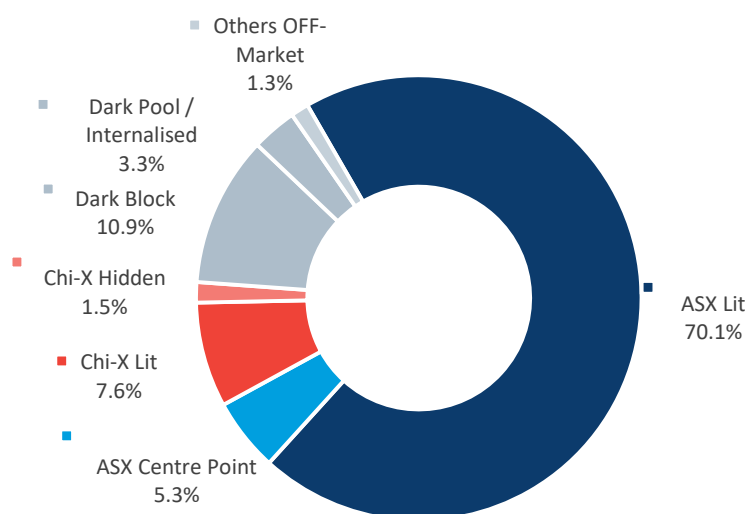
Lit represents the execution of orders that were displayed prior to execution.

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

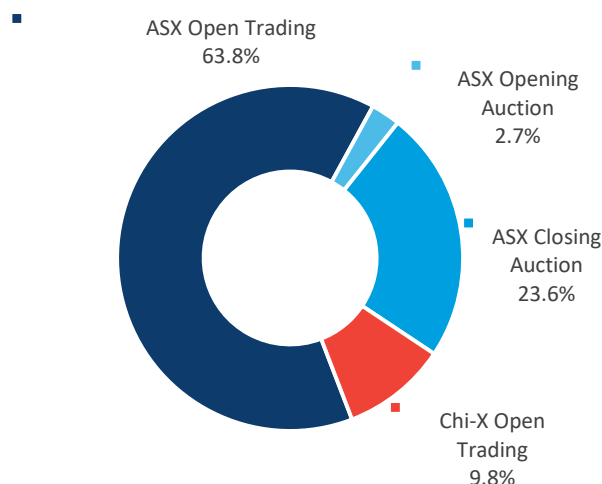
Dark Pool / Internalised means Off Market trades with price improvement.

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

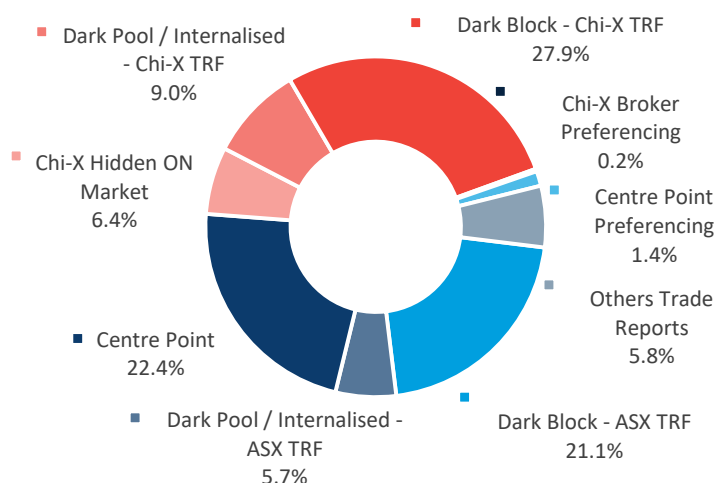
MARKET breakdown



LIT breakdown



DARK breakdown



TOTAL MARKET

| | TOTAL | ASX | Chi-X |
|--------------|---------------|--------------|--------------|
| ON-Market | 84.1% | 75.1% | 9.0% |
| OFF-Market | 15.9% | 6.7% | 9.2% |
| TOTAL | 100.0% | 81.8% | 18.2% |

| | TOTAL | ON Market | OFF Market |
|--------------|---------------|--------------|--------------|
| Lit | 77.7% | 77.7% | --- |
| Dark | 22.3% | 6.4% | 15.9% |
| TOTAL | 100.0% | 84.1% | 15.9% |

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.