

# AUSTRALIAN CASH MARKET REPORT



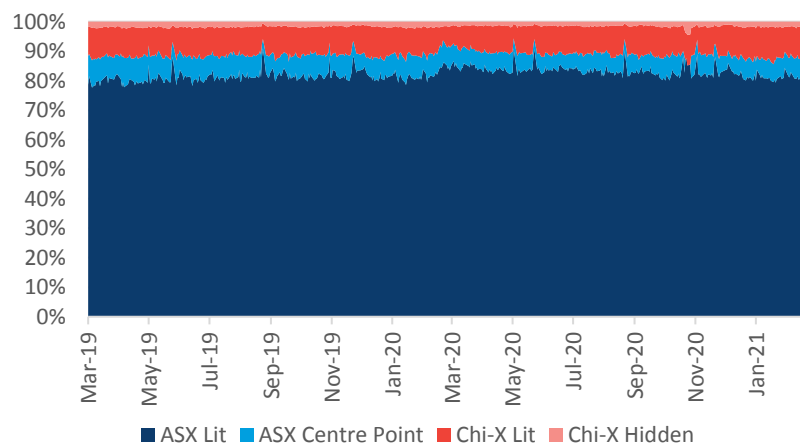
Week of 15 March 2021 to 19 March 2021

## 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
15/03/21	5,415.7	4,742.7 87.6%	4,413.1 81.5%	329.5 6.1%	673.1 12.4%	581.6 10.7%	91.4 1.7%
16/03/21	6,535.1	5,804.3 88.8%	5,342.9 81.8%	461.4 7.1%	730.8 11.2%	617.1 9.4%	113.7 1.7%
17/03/21	5,911.4	5,193.1 87.8%	4,805.4 81.3%	387.7 6.6%	718.2 12.2%	611.3 10.3%	106.9 1.8%
18/03/21	7,355.0	6,555.4 89.1%	5,933.4 80.7%	622.0 8.5%	799.6 10.9%	653.9 8.9%	145.7 2.0%
19/03/21	12,215.0	11,401.7 93.3%	10,957.7 89.7%	444.1 3.6%	813.2 6.7%	702.3 5.7%	110.9 0.9%
<b>Average</b>	<b>7,486.4</b>	<b>90.0%</b>	<b>84.0%</b>	<b>6.0%</b>	<b>10.0%</b>	<b>8.5%</b>	<b>1.5%</b>

## Market Share - ON MARKET Traded Value and Trends

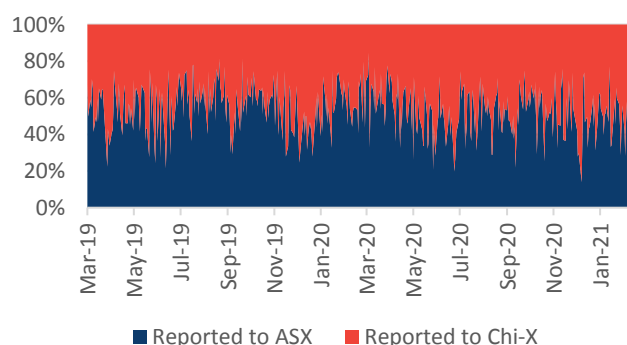


## OFF-MARKET Value

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
15/03/21	1,182.3	608.2 51.4%	574.1 48.6%
16/03/21	2,386.2	879.6 36.9%	1,506.5 63.1%
17/03/21	2,140.4	1,200.1 56.1%	940.3 43.9%
18/03/21	2,202.6	989.2 44.9%	1,213.3 55.1%
19/03/21	2,319.2	1,208.4 52.1%	1,110.8 47.9%
<b>Average</b>	<b>2,046.1</b>	<b>47.8%</b>	<b>52.2%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

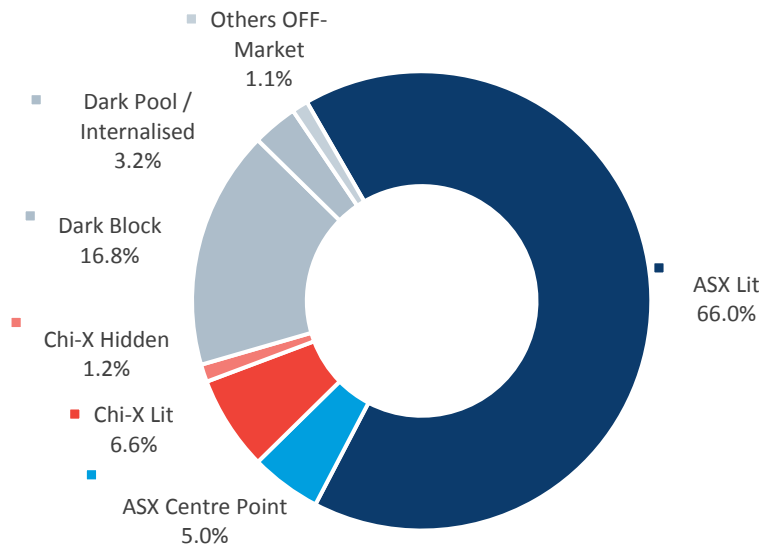
**Lit** represents the execution of orders that were displayed prior to execution.

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

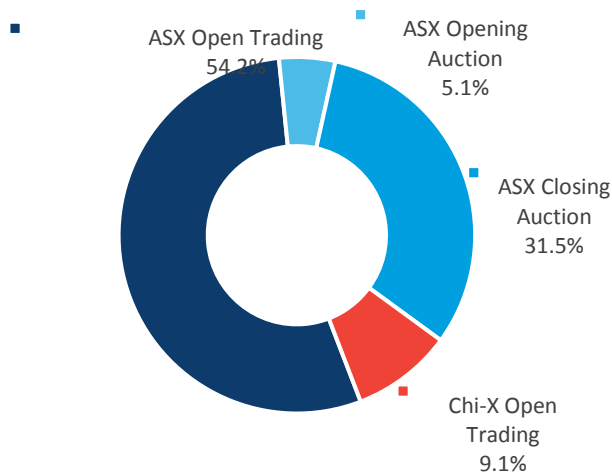
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

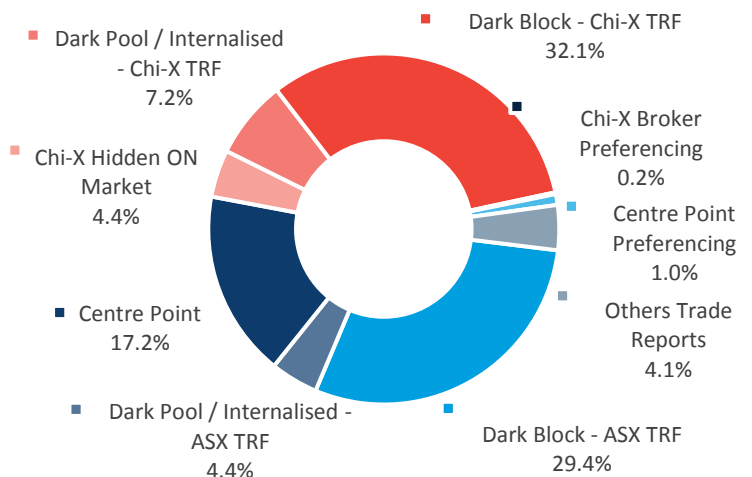
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	78.5%	70.7%	7.8%
OFF-Market	21.5%	10.3%	11.2%
<b>TOTAL</b>	<b>100.0%</b>	<b>81.0%</b>	<b>19.0%</b>

	TOTAL	ON Market	OFF Market
Lit	72.6%	72.6%	---
Dark	27.4%	5.9%	21.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>78.5%</b>	<b>21.5%</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.

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