AUSTRALIAN CASH MARKET REPORT

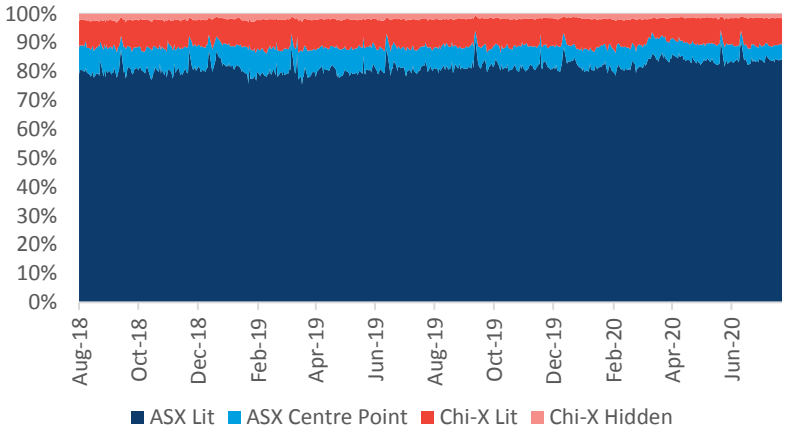
Week of 27 July 2020 to 31 July 2020

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
27/07/20	5,443.2	4,848.4 89.1%	4,579.2 84.1%	269.2 4.9%	594.8 10.9%	522.5 9.6%	72.2 1.3%
28/07/20	6,201.7	5,538.1 89.3%	5,192.1 83.7%	346.0 5.6%	663.6 10.7%	583.9 9.4%	79.7 1.3%
29/07/20	6,006.6	5,386.1 89.7%	5,064.3 84.3%	321.8 5.4%	620.6 10.3%	534.5 8.9%	86.0 1.4%
30/07/20	5,700.6	5,078.8 89.1%	4,782.3 83.9%	296.5 5.2%	621.8 10.9%	534.2 9.4%	87.7 1.5%
31/07/20	7,522.5	6,769.3 90.0%	6,385.9 84.9%	383.3 5.1%	753.2 10.0%	659.3 8.8%	94.0 1.2%
Average	**6,174.9**	**89.5%**	**84.2%**	**5.2%**	**10.5%**	**9.2%**	**1.4%**

Market Share - ON MARKET Traded Value and Trends

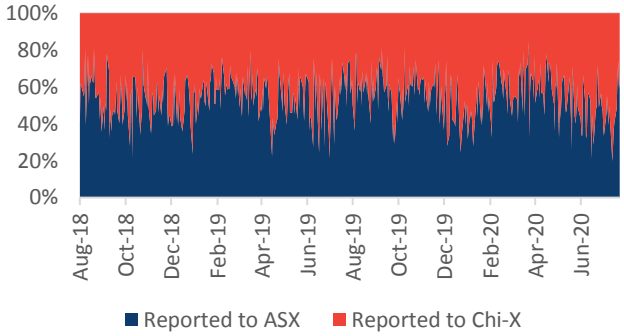


OFF-MARKET Value

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 Preferenced trades).* All OFF-MARKET trades are Dark.

	Market TOTAL $million	ASX $million	Chi-X $million
27/07/20	802.9	388.6 48.4%	414.3 51.6%
28/07/20	1,332.4	845.4 63.4%	487.0 36.6%
29/07/20	1,236.3	922.4 74.6%	313.9 25.4%
30/07/20	1,387.2	816.3 58.8%	570.9 41.2%
31/07/20	1,326.2	843.4 63.6%	482.7 36.4%
Average	**1,217.0**	**62.7%**	**37.3%**

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.

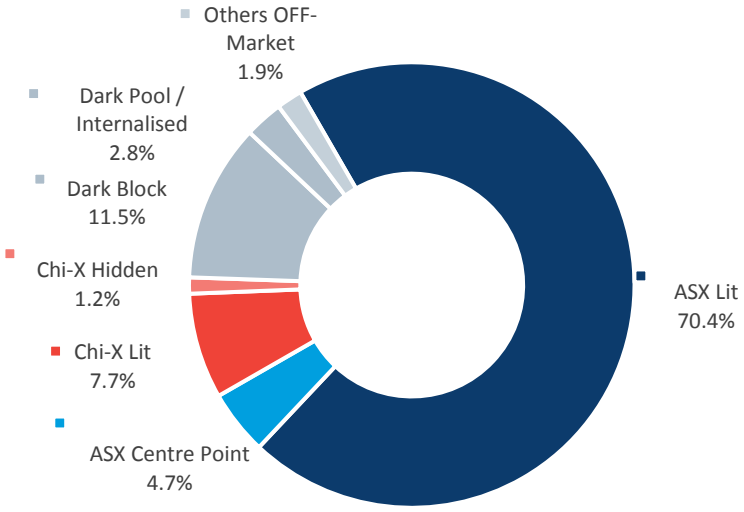
Lit represents the execution of orders that were displayed prior to execution.

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

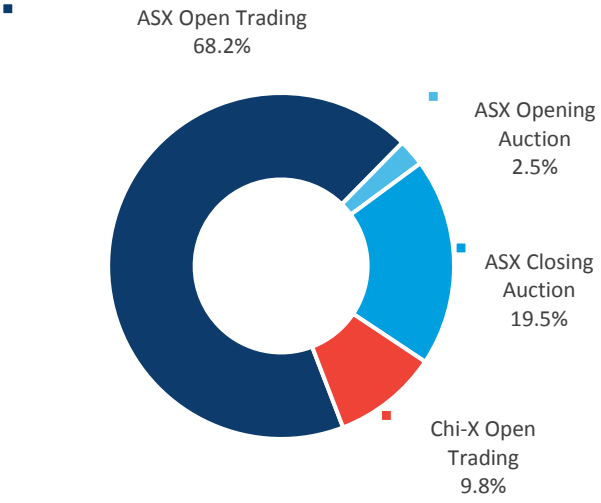
Dark Pool / Internalised means Off Market trades with price improvement.

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

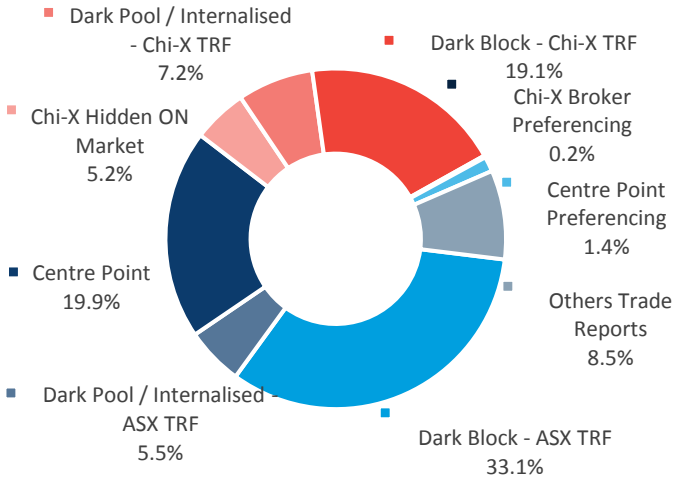
MARKET breakdown



LIT breakdown



DARK breakdown



TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	83.6%	74.8%	8.8%
OFF-Market	16.5%	10.4%	6.1%
TOTAL	100.0%	85.2%	14.9%

	TOTAL	ON Market	OFF Market
Lit	78.0%	78.0%	---
Dark	22.0%	5.5%	16.5%
TOTAL	100.0%	83.5%	16.5%

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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