

# AUSTRALIAN CASH MARKET REPORT



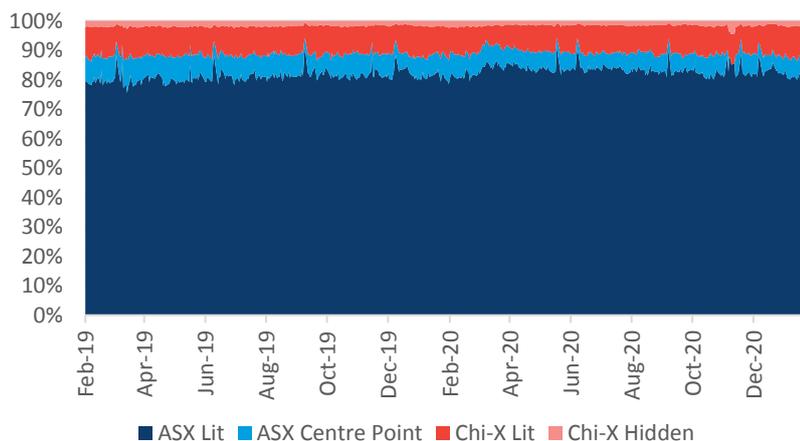
Week of 01 February 2021 to 05 February 2021

## 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
01/02/21	7,246.2	6,303.6 87.0%	5,937.8 81.9%	365.8 5.0%	942.6 13.0%	828.9 11.4%	113.8 1.6%
02/02/21	6,762.3	5,912.9 87.4%	5,460.1 80.7%	452.8 6.7%	849.3 12.6%	706.0 10.4%	143.4 2.1%
03/02/21	7,412.4	6,524.2 88.0%	6,077.9 82.0%	446.3 6.0%	888.2 12.0%	756.4 10.2%	131.7 1.8%
04/02/21	5,829.6	5,092.9 87.4%	4,723.3 81.0%	369.7 6.3%	736.7 12.6%	632.3 10.8%	104.4 1.8%
05/02/21	6,134.1	5,347.0 87.2%	4,958.7 80.8%	388.3 6.3%	787.1 12.8%	668.9 10.9%	118.2 1.9%
<b>Average</b>	<b>6,676.9</b>	<b>87.4%</b>	<b>81.3%</b>	<b>6.1%</b>	<b>12.6%</b>	<b>10.8%</b>	<b>1.8%</b>

## Market Share - ON MARKET Traded Value and Trends

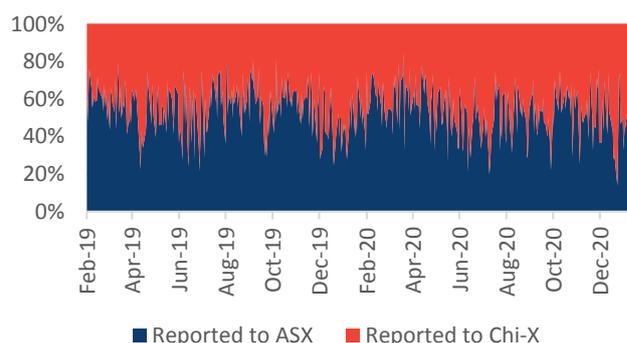


## OFF-MARKET Value

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
01/02/21	562.4	250.9 44.6%	311.5 55.4%
02/02/21	1,570.9	590.7 37.6%	980.2 62.4%
03/02/21	1,208.0	641.4 53.1%	566.6 46.9%
04/02/21	1,815.4	912.8 50.3%	902.6 49.7%
05/02/21	1,219.9	637.4 52.3%	582.5 47.7%
<b>Average</b>	<b>1,307.6</b>	<b>48.5%</b>	<b>51.5%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

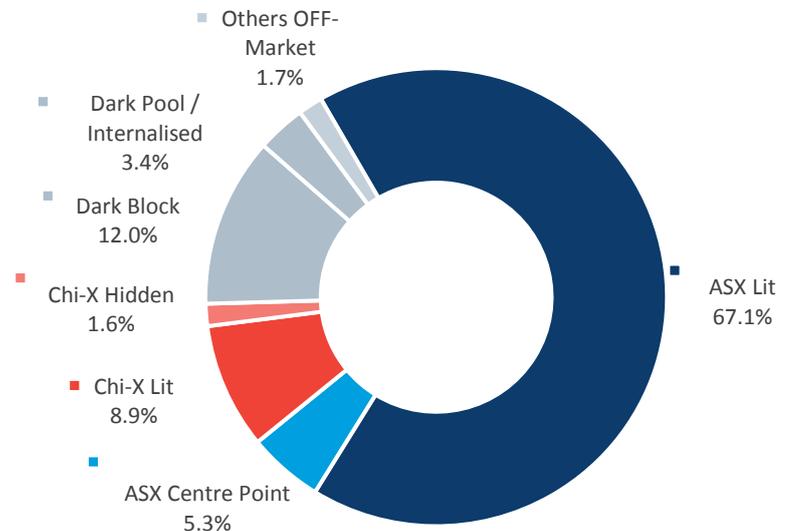
**Lit** represents the execution of orders that were displayed prior to execution.

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

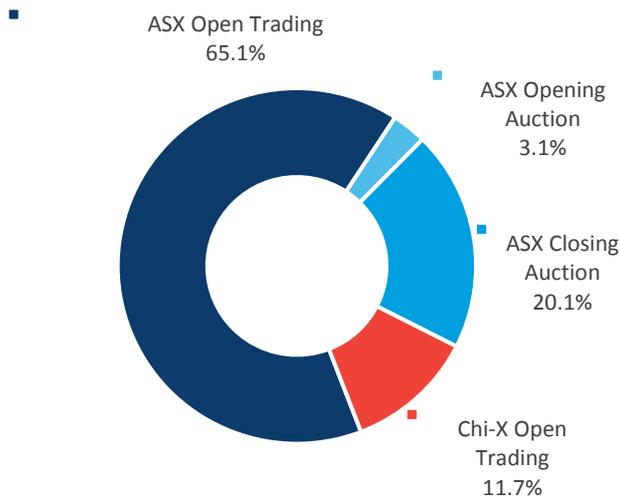
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

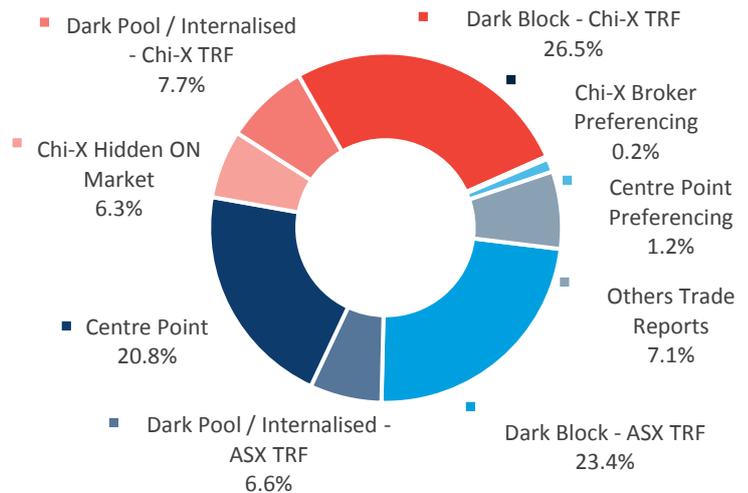
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	82.5%	72.2%	10.3%
OFF-Market	17.5%	7.9%	9.6%
<b>TOTAL</b>	<b>100.0%</b>	<b>80.1%</b>	<b>19.9%</b>

	TOTAL	ON Market	OFF Market
Lit	76.0%	76.0%	---
Dark	24.0%	6.5%	17.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>82.5%</b>	<b>17.5%</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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