

# AUSTRALIAN CASH MARKET REPORT



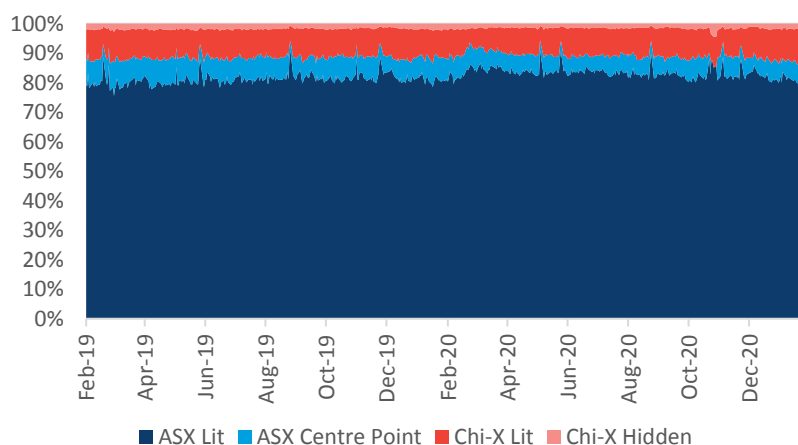
Week of 15 February 2021 to 19 February 2021

## 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
15/02/21	5,879.4	5,033.2 85.6%	4,672.8 79.5%	360.5 6.1%	846.1 14.4%	748.5 12.7%	97.7 1.7%
16/02/21	7,376.3	6,418.5 87.0%	5,936.5 80.5%	482.0 6.5%	957.8 13.0%	812.8 11.0%	145.0 2.0%
17/02/21	8,711.8	7,568.7 86.9%	6,905.5 79.3%	663.1 7.6%	1,143.1 13.1%	963.4 11.1%	179.7 2.1%
18/02/21	8,732.4	7,699.6 88.2%	7,025.3 80.5%	674.2 7.7%	1,032.8 11.8%	888.5 10.2%	144.3 1.7%
19/02/21	7,804.9	6,860.7 87.9%	6,306.3 80.8%	554.4 7.1%	944.2 12.1%	789.3 10.1%	154.9 2.0%
<b>Average</b>	<b>7,701.0</b>	<b>87.2%</b>	<b>80.1%</b>	<b>7.1%</b>	<b>12.8%</b>	<b>10.9%</b>	<b>1.9%</b>

## Market Share - ON MARKET Traded Value and Trends

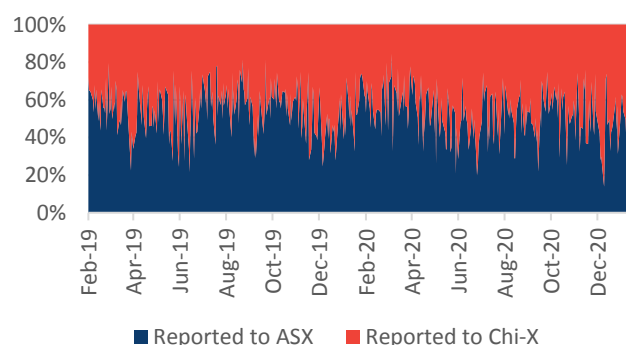


## OFF-MARKET Value

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
15/02/21	868.1	432.5 49.8%	435.7 50.2%
16/02/21	1,312.2	779.2 59.4%	533.0 40.6%
17/02/21	2,301.9	1,046.9 45.5%	1,255.1 54.5%
18/02/21	2,002.5	1,316.4 65.7%	686.1 34.3%
19/02/21	1,513.9	903.3 59.7%	610.6 40.3%
<b>Average</b>	<b>1,599.7</b>	<b>56.0%</b>	<b>44.0%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

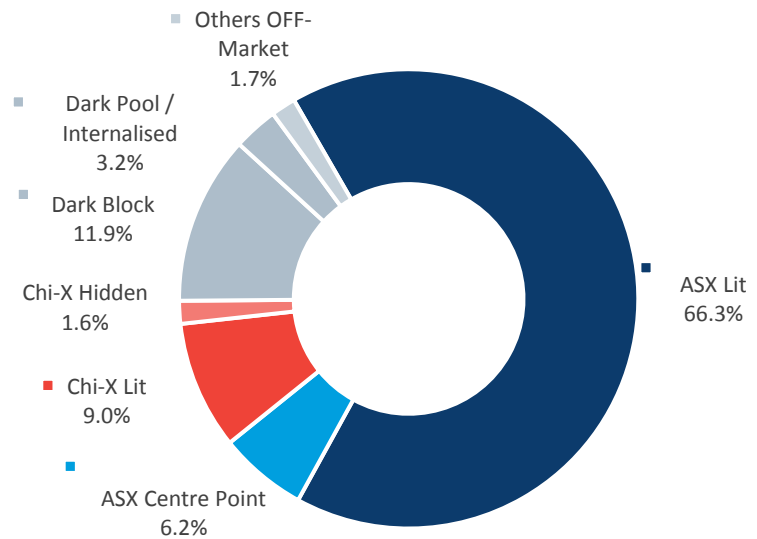
**Lit** represents the execution of orders that were displayed prior to execution.

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

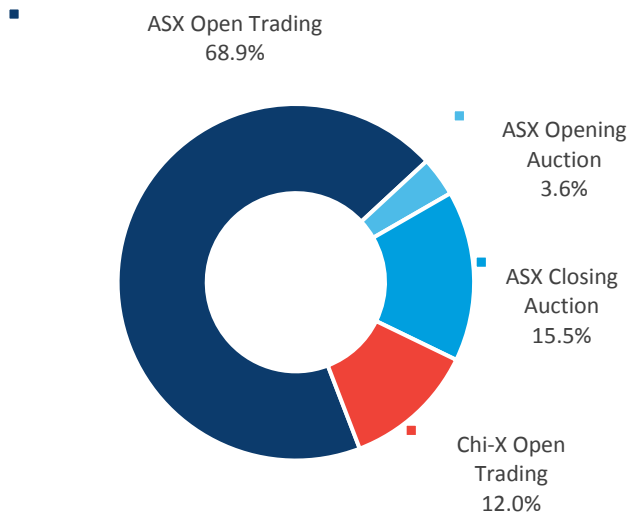
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

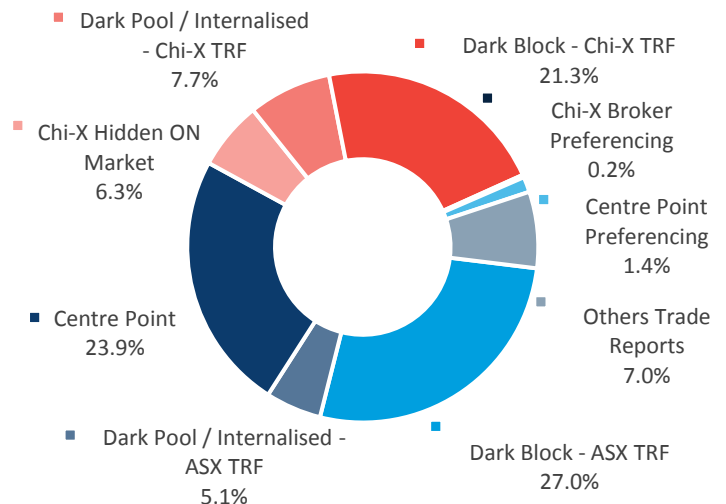
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	82.8%	72.3%	10.5%
OFF-Market	17.2%	9.7%	7.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>82.0%</b>	<b>18.0%</b>

	TOTAL	ON Market	OFF Market
Lit	75.4%	75.4%	---
Dark	24.6%	7.4%	17.2%
<b>TOTAL</b>	<b>100.0%</b>	<b>82.8%</b>	<b>17.2%</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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