

# AUSTRALIAN CASH MARKET REPORT



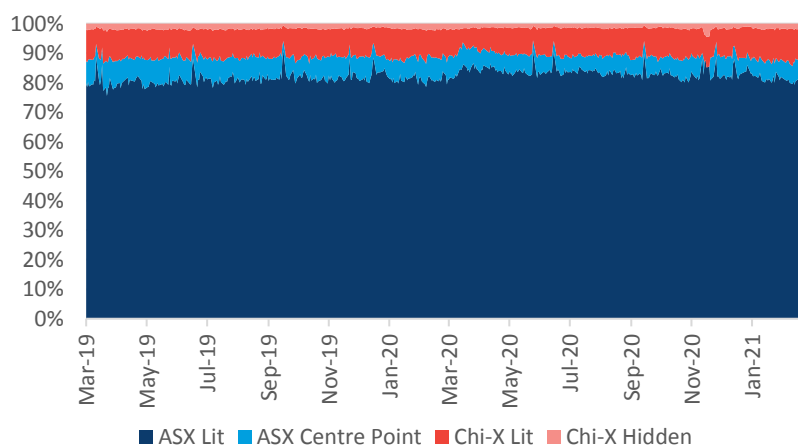
Week of 22 February 2021 to 26 February 2021

## 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
22/02/21	7,482.8	6,568.8 87.8%	6,105.5 81.6%	463.3 6.2%	914.1 12.2%	787.0 10.5%	127.1 1.7%
23/02/21	8,486.0	7,439.8 87.7%	6,826.2 80.4%	613.6 7.2%	1,046.2 12.3%	869.7 10.2%	176.5 2.1%
24/02/21	7,790.7	6,816.8 87.5%	6,291.5 80.8%	525.3 6.7%	973.9 12.5%	822.2 10.6%	151.7 1.9%
25/02/21	8,202.1	7,212.6 87.9%	6,639.2 80.9%	573.4 7.0%	989.5 12.1%	831.6 10.1%	157.8 1.9%
26/02/21	10,555.2	9,478.1 89.8%	8,901.2 84.3%	576.9 5.5%	1,077.1 10.2%	910.3 8.6%	166.8 1.6%
<b>Average</b>	<b>8,503.4</b>	<b>88.2%</b>	<b>81.8%</b>	<b>6.5%</b>	<b>11.8%</b>	<b>9.9%</b>	<b>1.8%</b>

## Market Share - ON MARKET Traded Value and Trends

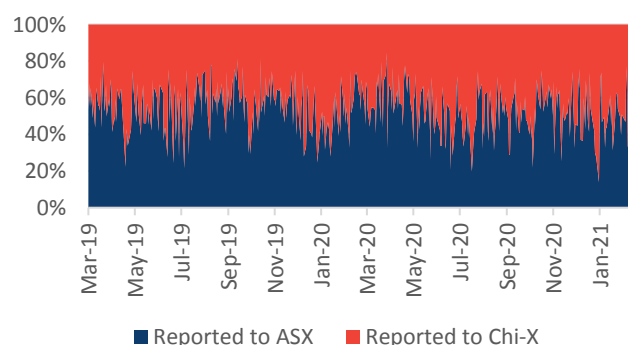


## OFF-MARKET Value

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
22/02/21	1,589.6	900.0 56.6%	689.6 43.4%
23/02/21	1,919.4	825.8 43.0%	1,093.6 57.0%
24/02/21	1,817.8	520.8 28.6%	1,297.1 71.4%
25/02/21	1,480.4	611.7 41.3%	868.7 58.7%
26/02/21	2,396.3	1,338.8 55.9%	1,057.5 44.1%
<b>Average</b>	<b>1,840.7</b>	<b>45.6%</b>	<b>54.4%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

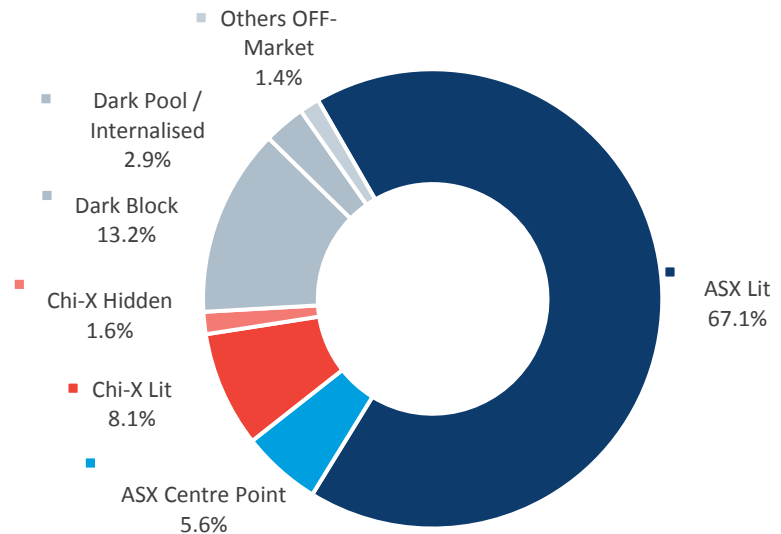
**Lit** represents the execution of orders that were displayed prior to execution.

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

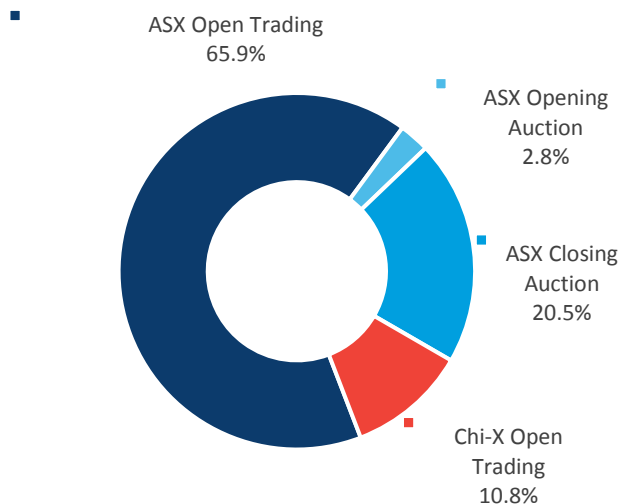
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

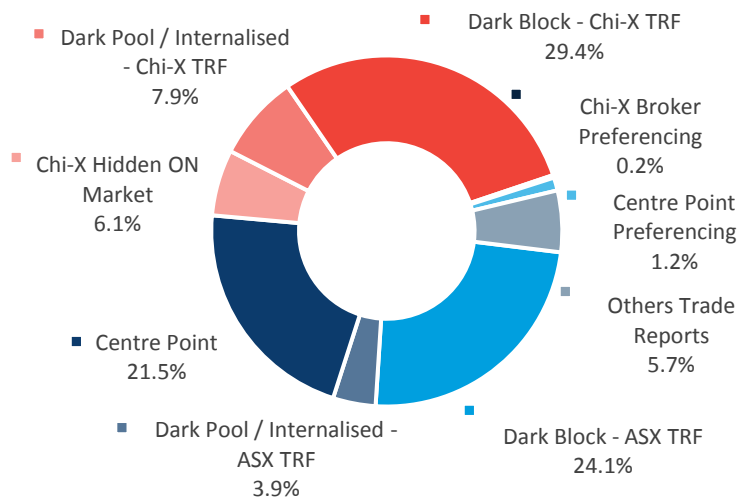
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	82.1%	72.5%	9.6%
OFF-Market	17.9%	8.2%	9.7%
<b>TOTAL</b>	<b>100.0%</b>	<b>80.7%</b>	<b>19.3%</b>

	TOTAL	ON Market	OFF Market
Lit	75.3%	75.3%	---
Dark	24.7%	6.8%	17.9%
<b>TOTAL</b>	<b>100.0%</b>	<b>82.1%</b>	<b>17.9%</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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