

# AUSTRALIAN CASH MARKET REPORT



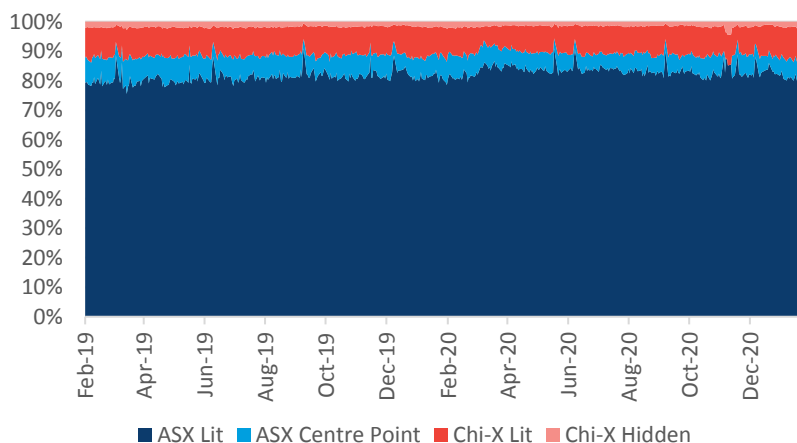
Week of 11 January 2021 to 15 January 2021

## 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
11/01/21	5,687.8	4,939.7 86.8%	4,647.4 81.7%	292.3 5.1%	748.1 13.2%	649.8 11.4%	98.3 1.7%
12/01/21	5,660.1	4,981.8 88.0%	4,648.5 82.1%	333.3 5.9%	678.3 12.0%	576.9 10.2%	101.4 1.8%
13/01/21	5,906.2	5,256.5 89.0%	4,925.6 83.4%	330.9 5.6%	649.8 11.0%	555.8 9.4%	93.9 1.6%
14/01/21	5,938.8	5,240.9 88.2%	4,862.2 81.9%	378.8 6.4%	697.9 11.8%	583.3 9.8%	114.5 1.9%
15/01/21	6,278.0	5,508.8 87.7%	5,056.5 80.5%	452.3 7.2%	769.3 12.3%	630.4 10.0%	138.8 2.2%
<b>Average</b>	<b>5,894.2</b>	<b>88.0%</b>	<b>81.9%</b>	<b>6.1%</b>	<b>12.0%</b>	<b>10.2%</b>	<b>1.9%</b>

## Market Share - ON MARKET Traded Value and Trends

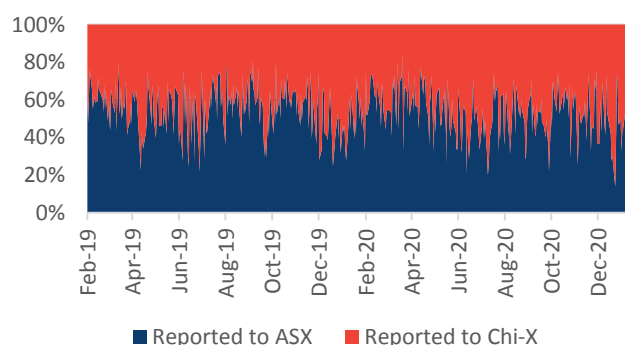


## OFF-MARKET Value

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
11/01/21	460.7	228.6 49.6%	232.1 50.4%
12/01/21	820.5	268.2 32.7%	552.2 67.3%
13/01/21	912.1	391.9 43.0%	520.2 57.0%
14/01/21	831.6	305.3 36.7%	526.2 63.3%
15/01/21	973.1	425.8 43.8%	547.4 56.2%
<b>Average</b>	<b>799.6</b>	<b>40.5%</b>	<b>59.5%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

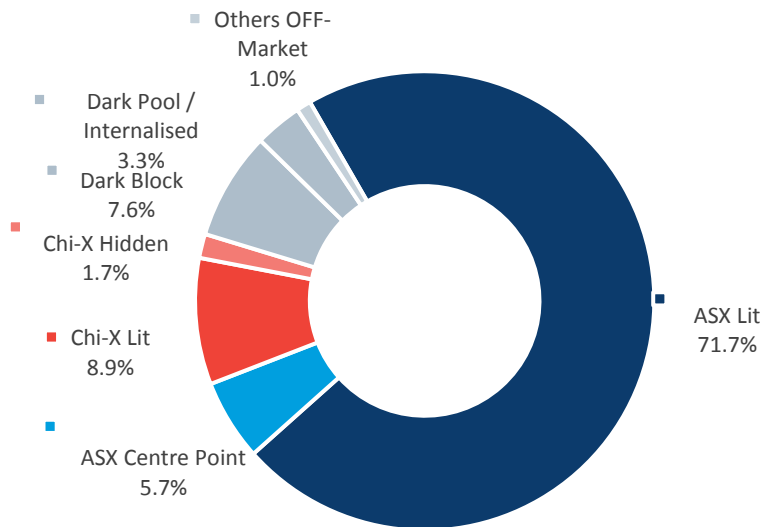
**Lit** represents the execution of orders that were displayed prior to execution.

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

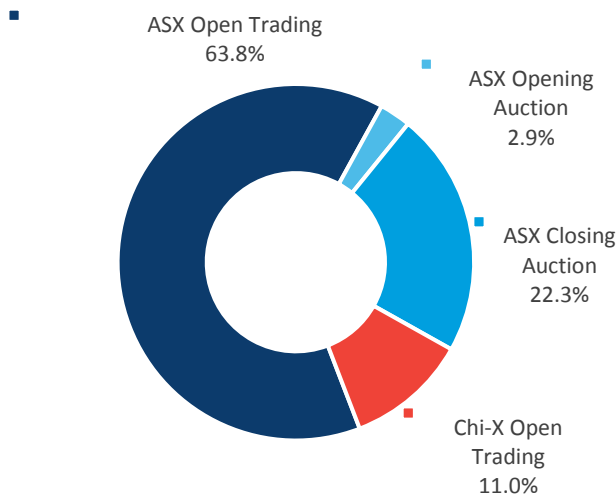
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

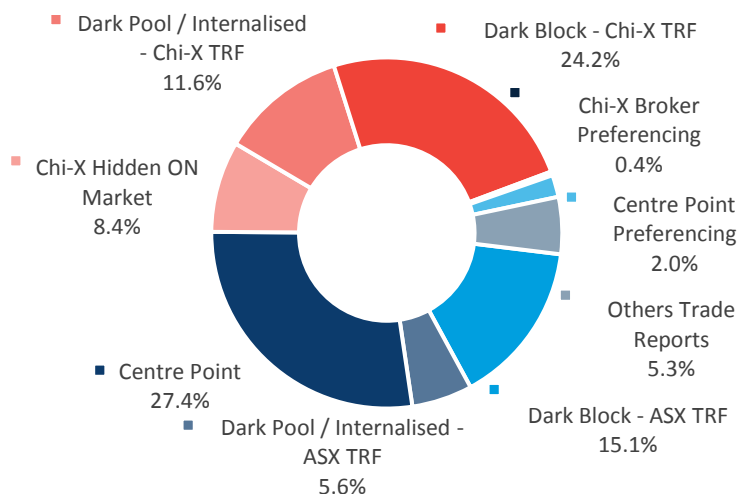
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	87.6%	77.1%	10.5%
OFF-Market	12.4%	4.9%	7.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>82.0%</b>	<b>18.0%</b>

	TOTAL	ON Market	OFF Market
Lit	80.6%	80.6%	---
Dark	19.4%	6.9%	12.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>87.5%</b>	<b>12.5%</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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