# AUSTRALIAN CASH MARKET REPORT



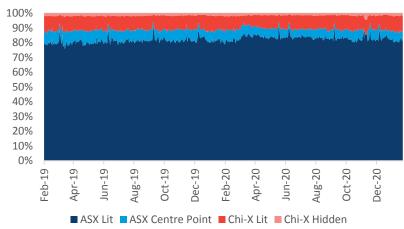
## Week of 25 January 2021 to 29 January 2021

## **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
25/01/21	4,875.8	<b>4,206.1</b> 86.3%	3,899.6 80.0%	306.5 6.3%	<b>669.7</b> 13.7%	585.1 12.0%	84.6 1.7%
27/01/21	8,021.2	7,092.0 88.4%	6,603.4 82.3%	488.6 6.1%	<b>929.2</b> 11.6%	794.1 9.9%	135.1 1.7%
28/01/21	8,109.4	7,012.7 86.5%	6,481.2 79.9%	531.4 6.6%	<b>1,096.7</b> 13.5%	913.3 <sub>11.3%</sub>	183.4 2.3%
29/01/21	8,500.5	7,511.0 88.4%	7,119.8 83.8%	391.2 4.6%	<b>989.5</b> 11.6%	863.7 10.2%	125.9 <sub>1.5%</sub>
Average	7,376.7	87.5%	81.7%	5.8%	12.5%	10.7%	1.8%

#### Market Share - ON MARKET Traded Value and Trends



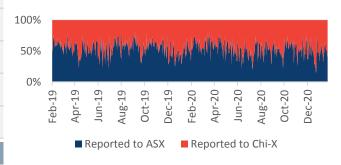


### **OFF-MARKET Value**

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
25/01/21	716.2	<b>330.4</b> 46.1%	<b>385.8</b> 53.9%
27/01/21	1,020.1	612.2 60.0%	<b>407.9</b> 40.0%
28/01/21	1,275.1	<b>799.5</b> 62.7%	<b>475.6</b> 37.3%
29/01/21	971.4	<b>498.3</b> 51.3%	<b>473.1</b> 48.7%
Average	1,028.7	57.2%	42.8%

## 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.

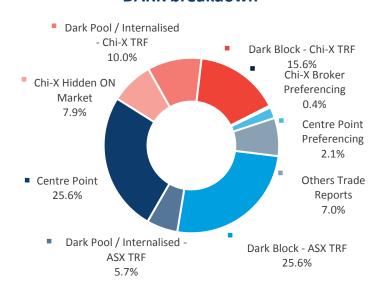
**Other Off-Market** includes Late trades, Overseas trades, ETF Special trades and Preferenced trades.

## LIT breakdown



## **MARKET** breakdown Others OFF-Market 1.4% Dark Pool / Internalised 3.1% Dark Block 8.1% Chi-X Hidden 1.6% **ASX Lit** 71.0% Chi-X Lit 9.3% **ASX Centre Point** 5.5%

## DARK breakdown



## **TOTAL MARKET**

	TOTAL	ASX	Chi-X
ON-Market	86.9%	76.1%	10.8%
<b>OFF-Market</b>	13.1%	7.0%	6.1%
TOTAL	100.0%	83.1%	16.9%

	TOTAL	ON Market	OFF Market
Lit	80.3%	80.3%	
Dark	19.7%	6.6%	13.1%
TOTAL	100.0%	86.9%	13.1%

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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