

# AUSTRALIAN CASH MARKET REPORT



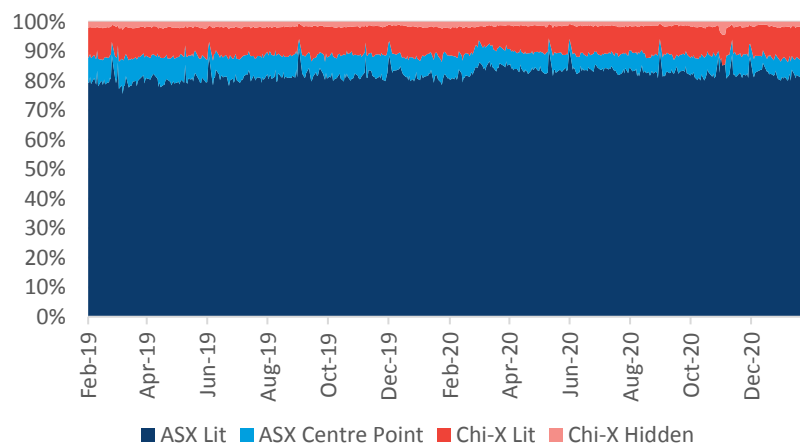
Week of 08 February 2021 to 12 February 2021

## 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
08/02/21	5,967.2	5,168.4 86.6%	4,819.8 80.8%	348.7 5.8%	798.8 13.4%	694.8 11.6%	104.0 1.7%
09/02/21	6,458.5	5,652.9 87.5%	5,201.3 80.5%	451.6 7.0%	805.6 12.5%	678.4 10.5%	127.2 2.0%
10/02/21	6,004.3	5,257.4 87.6%	4,858.7 80.9%	398.7 6.6%	746.9 12.4%	632.2 10.5%	114.7 1.9%
11/02/21	5,735.1	5,005.1 87.3%	4,640.2 80.9%	365.0 6.4%	730.0 12.7%	627.8 10.9%	102.2 1.8%
12/02/21	4,957.1	4,277.1 86.3%	3,964.3 80.0%	312.8 6.3%	680.0 13.7%	599.2 12.1%	80.8 1.6%
<b>Average</b>	<b>5,824.4</b>	<b>87.1%</b>	<b>80.6%</b>	<b>6.4%</b>	<b>12.9%</b>	<b>11.1%</b>	<b>1.8%</b>

## Market Share - ON MARKET Traded Value and Trends

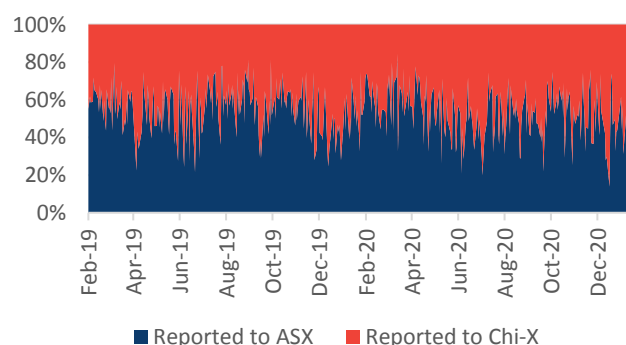


## OFF-MARKET Value

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
08/02/21	1,197.7	559.5 46.7%	638.2 53.3%
09/02/21	1,905.9	1,470.0 77.1%	435.9 22.9%
10/02/21	966.3	595.8 61.7%	370.5 38.3%
11/02/21	1,165.1	386.2 33.1%	778.9 66.9%
12/02/21	976.2	331.5 34.0%	644.7 66.0%
<b>Average</b>	<b>1,242.3</b>	<b>53.8%</b>	<b>46.2%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

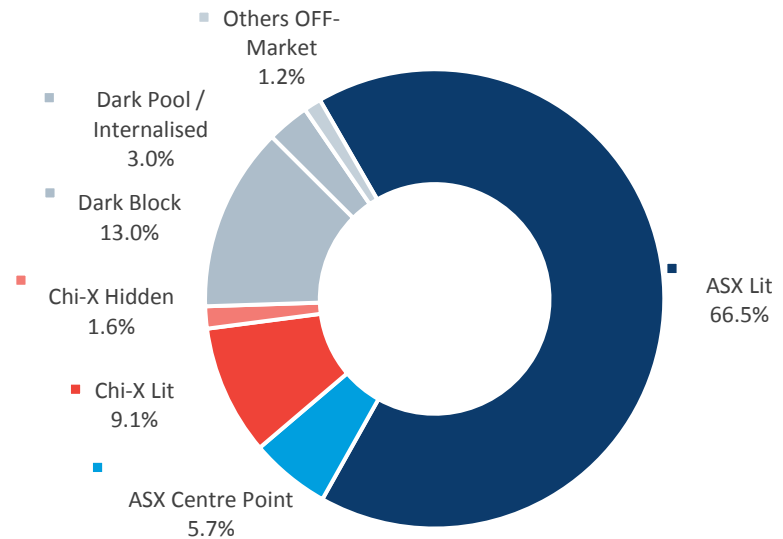
**Lit** represents the execution of orders that were displayed prior to execution.

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

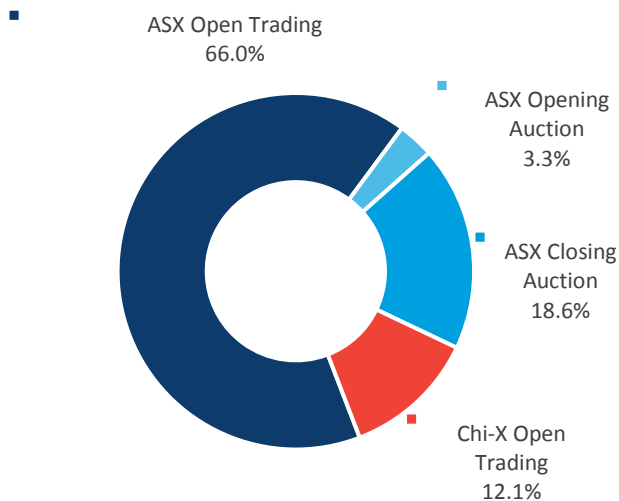
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

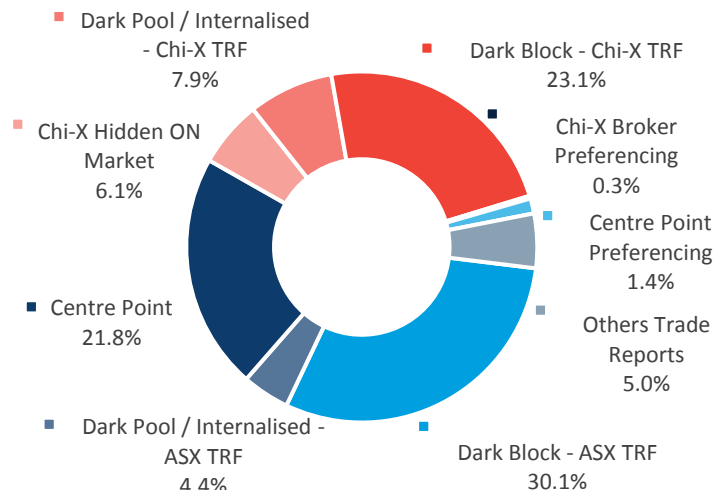
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	82.4%	71.8%	10.6%
OFF-Market	17.6%	9.5%	8.1%
<b>TOTAL</b>	<b>100.0%</b>	<b>81.3%</b>	<b>18.7%</b>

	TOTAL	ON Market	OFF Market
Lit	75.6%	75.6%	---
Dark	24.4%	6.8%	17.6%
<b>TOTAL</b>	<b>100.0%</b>	<b>82.4%</b>	<b>17.6%</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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