

# AUSTRALIAN CASH MARKET REPORT



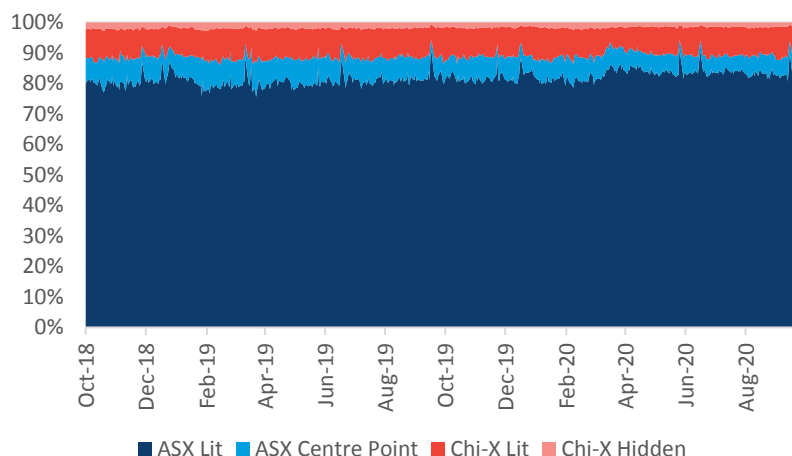
Week of 21 September 2020 to 25 September 2020

## 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        |
| 21/09/20       | 5,199.2                | 4,567.8<br>87.9% | 4,230.8<br>81.4% | 337.0<br>6.5% | 631.4<br>12.1%  | 557.1<br>10.7% | 74.3<br>1.4%  |
| 22/09/20       | 6,934.8                | 6,179.6<br>89.1% | 5,671.6<br>81.8% | 507.9<br>7.3% | 755.3<br>10.9%  | 642.4<br>9.3%  | 112.9<br>1.6% |
| 23/09/20       | 7,338.6                | 6,522.4<br>88.9% | 5,978.4<br>81.5% | 543.9<br>7.4% | 816.2<br>11.1%  | 678.4<br>9.2%  | 137.8<br>1.9% |
| 24/09/20       | 6,130.1                | 5,444.1<br>88.8% | 5,063.1<br>82.6% | 381.0<br>6.2% | 686.0<br>11.2%  | 588.4<br>9.6%  | 97.6<br>1.6%  |
| 25/09/20       | 6,227.3                | 5,568.7<br>89.4% | 5,173.6<br>83.1% | 395.0<br>6.3% | 658.6<br>10.6%  | 559.3<br>9.0%  | 99.3<br>1.6%  |
| <b>Average</b> | <b>6,366.0</b>         | <b>88.9%</b>     | <b>82.1%</b>     | <b>6.8%</b>   | <b>11.1%</b>    | <b>9.5%</b>    | <b>1.6%</b>   |

## Market Share - ON MARKET Traded Value and Trends

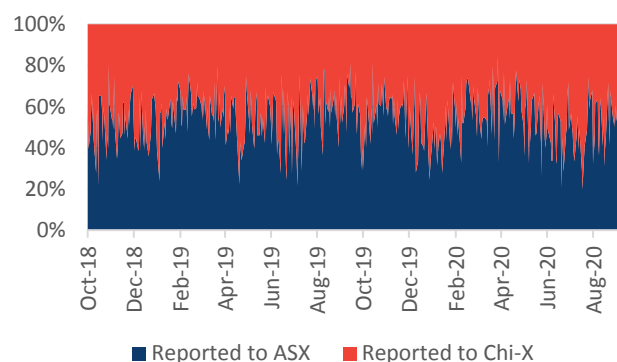


## OFF-MARKET Value

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  |
|----------------|------------------------|----------------|------------------|
| 21/09/20       | 2,557.9                | 932.5<br>36.5% | 1,625.4<br>63.5% |
| 22/09/20       | 1,915.3                | 732.9<br>38.3% | 1,182.5<br>61.7% |
| 23/09/20       | 1,467.5                | 804.3<br>54.8% | 663.2<br>45.2%   |
| 24/09/20       | 853.7                  | 367.7<br>43.1% | 486.0<br>56.9%   |
| 25/09/20       | 861.2                  | 477.7<br>55.5% | 383.5<br>44.5%   |
| <b>Average</b> | <b>1,558.1</b>         | <b>44.1%</b>   | <b>55.9%</b>     |

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

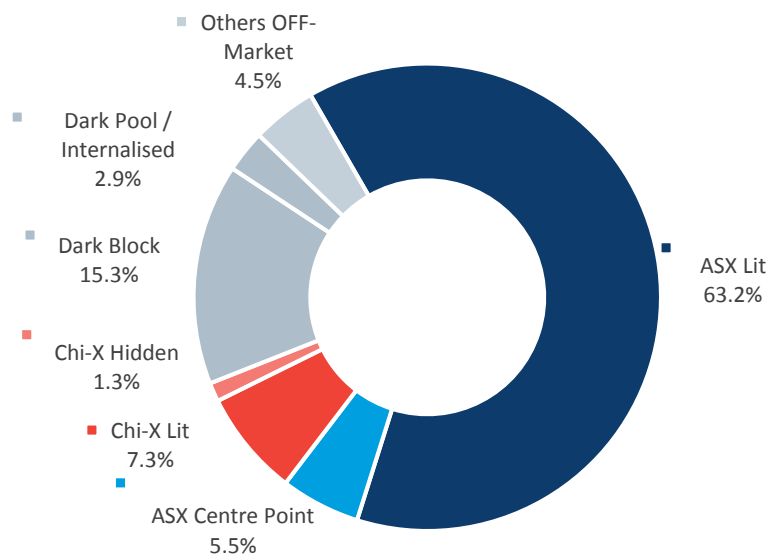
**Lit** represents the execution of orders that were displayed prior to execution.

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

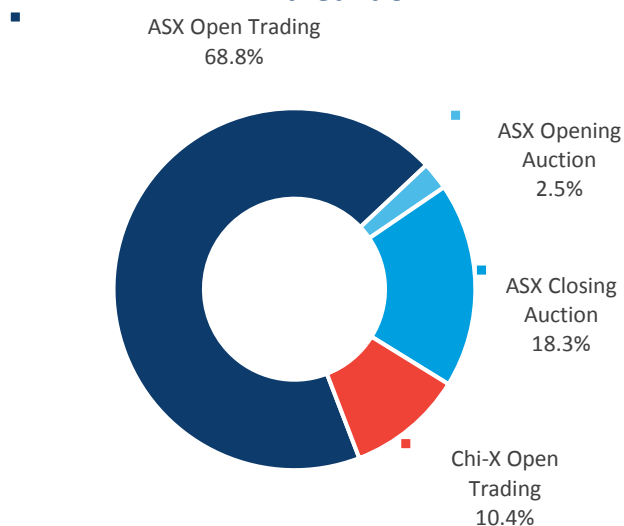
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

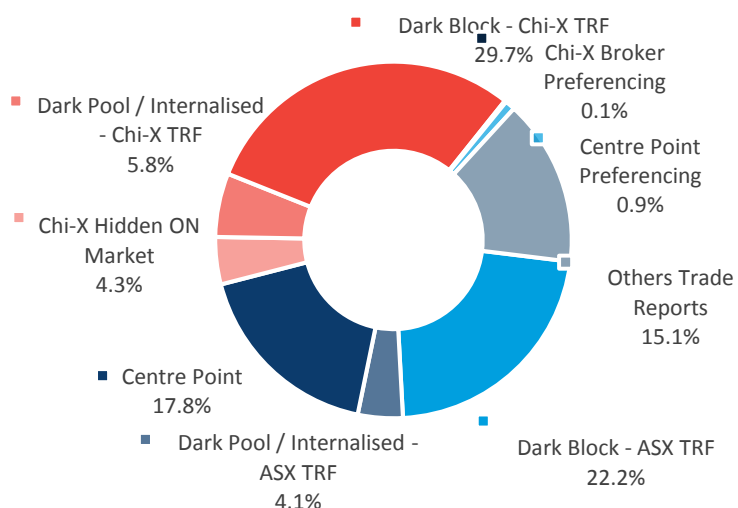
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

|              | TOTAL         | ASX          | Chi-X        |
|--------------|---------------|--------------|--------------|
| ON-Market    | 77.0%         | 68.5%        | 8.5%         |
| OFF-Market   | 18.9%         | 8.4%         | 10.5%        |
| <b>TOTAL</b> | <b>100.0%</b> | <b>76.9%</b> | <b>19.0%</b> |

|              | TOTAL         | ON Market    | OFF Market   |
|--------------|---------------|--------------|--------------|
| Lit          | 70.5%         | 70.5%        | ---          |
| Dark         | 29.5%         | 6.5%         | 23.0%        |
| <b>TOTAL</b> | <b>100.0%</b> | <b>77.0%</b> | <b>23.0%</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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