

# AUSTRALIAN CASH MARKET REPORT



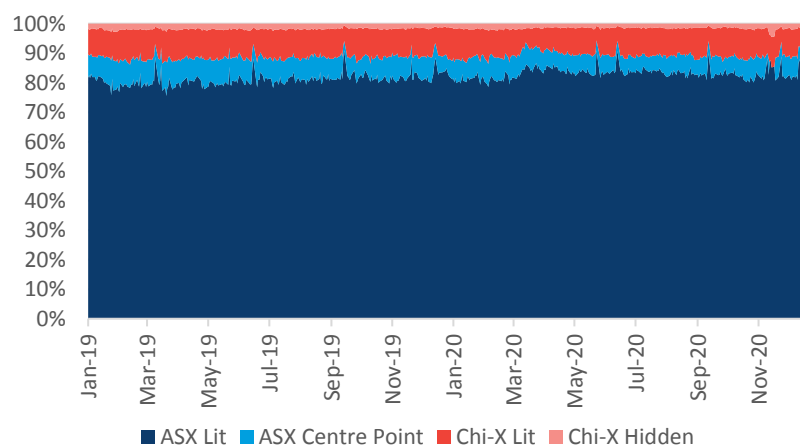
Week of 14 December 2020 to 18 December 2020

## 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
14/12/20	6,533.5	<b>5,809.0</b> 88.9%	5,342.2 81.8%	466.8 7.1%	<b>724.4</b> 11.1%	600.5 9.2%	123.9 1.9%
15/12/20	6,976.1	<b>6,216.6</b> 89.1%	5,754.9 82.5%	461.8 6.6%	<b>759.5</b> 10.9%	638.8 9.2%	120.7 1.7%
16/12/20	6,883.2	<b>6,057.9</b> 88.0%	5,566.8 80.9%	491.0 7.1%	<b>825.4</b> 12.0%	703.7 10.2%	121.6 1.8%
17/12/20	8,405.4	<b>7,745.3</b> 92.1%	7,268.0 86.5%	477.3 5.7%	<b>660.1</b> 7.9%	570.0 6.8%	90.2 1.1%
18/12/20	12,014.9	<b>11,109.7</b> 92.5%	10,564.0 87.9%	545.6 4.5%	<b>905.2</b> 7.5%	746.4 6.2%	158.9 1.3%
<b>Average</b>	<b>8,162.6</b>	<b>90.5%</b>	<b>84.5%</b>	<b>6.0%</b>	<b>9.5%</b>	<b>8.0%</b>	<b>1.5%</b>

## Market Share - ON MARKET Traded Value and Trends



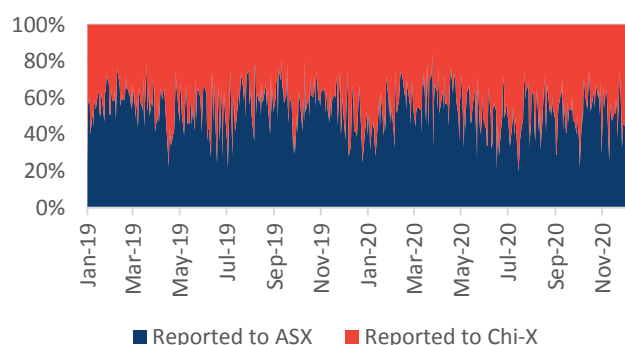
**ASX**  
**90.5%**  
**ON-MARKET**  
**Traded Value**

## 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
14/12/20	935.1	<b>341.6</b> 36.5%	<b>593.4</b> 63.5%
15/12/20	1,242.6	<b>749.0</b> 60.3%	<b>493.7</b> 39.7%
16/12/20	1,154.0	<b>589.9</b> 51.1%	<b>564.1</b> 48.9%
17/12/20	1,529.2	<b>653.4</b> 42.7%	<b>875.8</b> 57.3%
18/12/20	1,460.6	<b>1,017.2</b> 69.6%	<b>443.4</b> 30.4%
<b>Average</b>	<b>1,264.3</b>	<b>53.0%</b>	<b>47.0%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

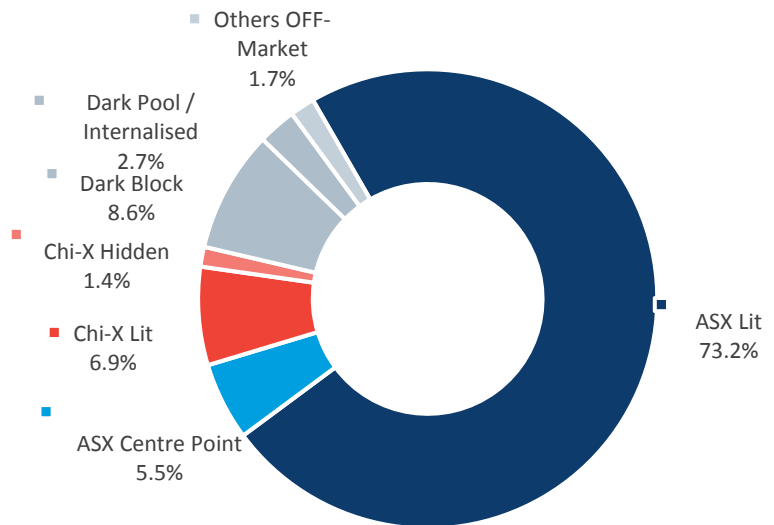
**Lit** represents the execution of orders that were displayed prior to execution.

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

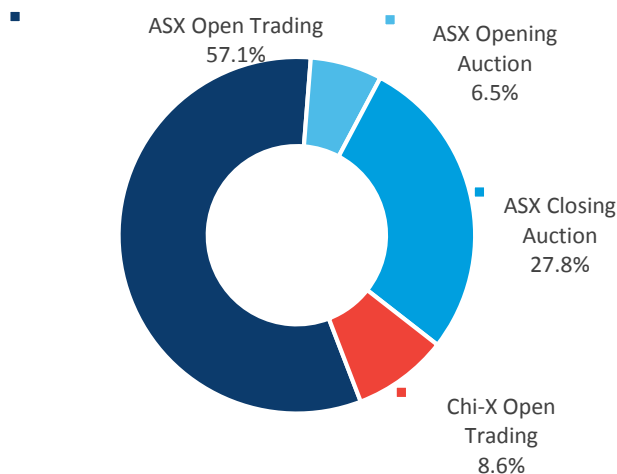
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

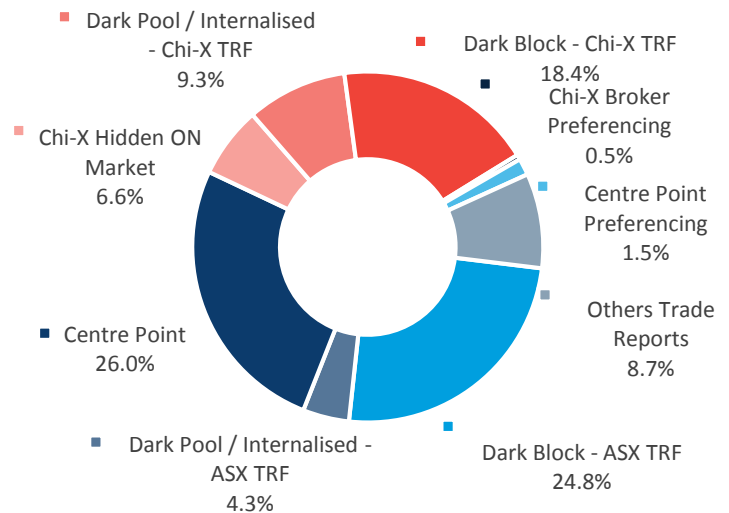
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	86.6%	78.4%	8.2%
OFF-Market	13.5%	7.2%	6.3%
<b>TOTAL</b>	<b>100.0%</b>	<b>85.6%</b>	<b>14.5%</b>

	TOTAL	ON Market	OFF Market
Lit	80.1%	80.1%	---
Dark	19.9%	6.5%	13.4%
<b>TOTAL</b>	<b>100.0%</b>	<b>86.6%</b>	<b>13.4%</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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