

# AUSTRALIAN CASH MARKET REPORT



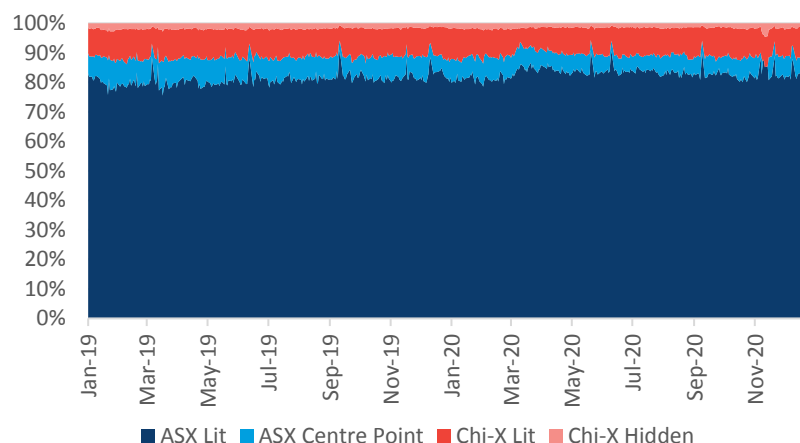
Week of 29 December 2020 to 31 December 2020

## 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
29/12/20	3,484.8	3,081.5 88.4%	2,918.2 83.7%	163.3 4.7%	403.3 11.6%	369.7 10.6%	33.6 1.0%
30/12/20	3,812.1	3,360.9 88.2%	3,191.4 83.7%	169.5 4.4%	451.2 11.8%	408.8 10.7%	42.4 1.1%
31/12/20	2,903.5	2,623.4 90.4%	2,497.3 86.0%	126.1 4.3%	280.1 9.6%	251.4 8.7%	28.6 1.0%
<b>Average</b>	<b>3,400.1</b>	<b>88.9%</b>	<b>84.4%</b>	<b>4.5%</b>	<b>11.1%</b>	<b>10.1%</b>	<b>1.0%</b>

## Market Share - ON MARKET Traded Value and Trends

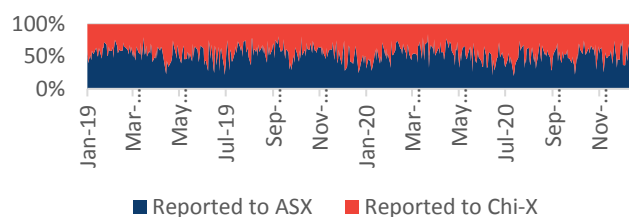


## OFF-MARKET Value

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
29/12/20	485.3	204.1 42.1%	281.2 57.9%
30/12/20	476.4	132.6 27.8%	343.8 72.2%
31/12/20	285.6	85.4 29.9%	200.2 70.1%
<b>Average</b>	<b>415.8</b>	<b>33.8%</b>	<b>66.2%</b>

## 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.

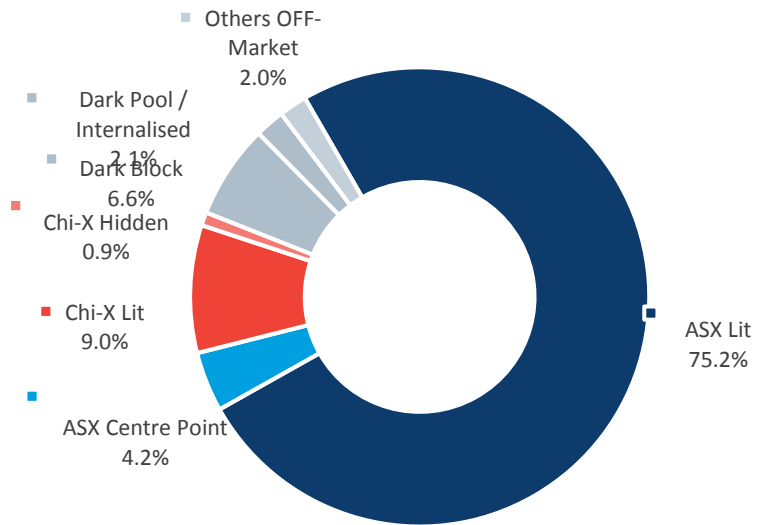
**Lit** represents the execution of orders that were displayed prior to execution.

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

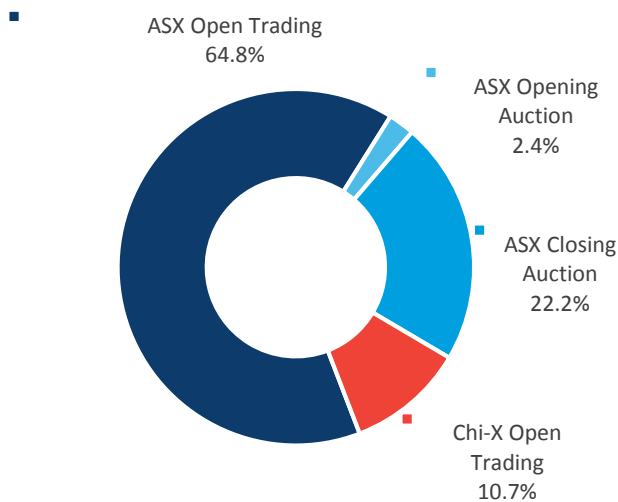
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

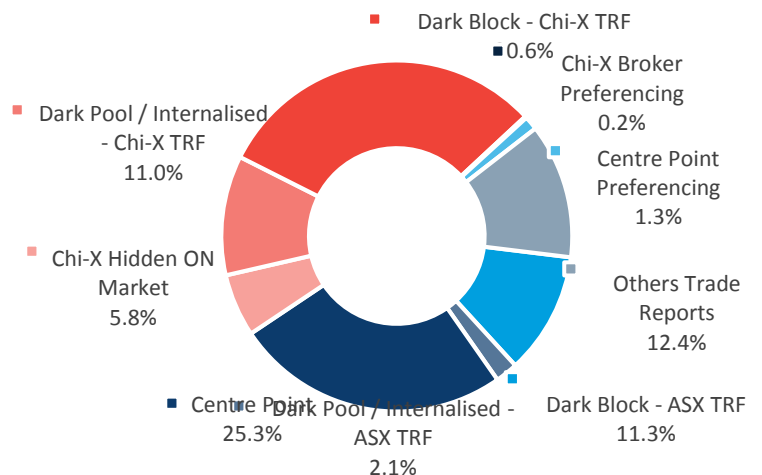
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	89.1%	79.2%	9.9%
OFF-Market	10.9%	3.7%	7.2%
<b>TOTAL</b>	<b>100.0%</b>	<b>82.9%</b>	<b>17.1%</b>

	TOTAL	ON Market	OFF Market
Lit	84.2%	84.2%	---
Dark	15.8%	4.9%	10.9%
<b>TOTAL</b>	<b>100.0%</b>	<b>89.1%</b>	<b>10.9%</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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