

# AUSTRALIAN CASH MARKET REPORT



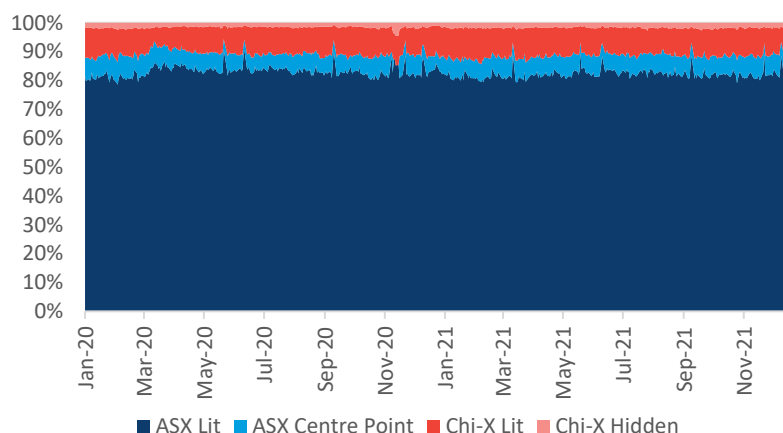
Week of 20 December 2021 to 24 December 2021

## 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
20/12/21	6,266.0	5,552.8 88.6%	5,082.6 81.1%	470.2 7.5%	713.3 11.4%	584.5 9.3%	128.8 2.1%
21/12/21	6,212.2	5,570.7 89.7%	5,095.1 82.0%	475.5 7.7%	641.5 10.3%	554.2 8.9%	87.3 1.4%
22/12/21	6,829.7	6,242.6 91.4%	5,778.2 84.6%	464.4 6.8%	587.0 8.6%	496.1 7.3%	91.0 1.3%
23/12/21	4,360.6	3,878.6 88.9%	3,617.6 83.0%	261.0 6.0%	482.0 11.1%	422.3 9.7%	59.7 1.4%
24/12/21	2,378.1	2,124.5 89.3%	1,998.7 84.0%	125.8 5.3%	253.6 10.7%	222.2 9.3%	31.4 1.3%
<b>Average</b>	<b>5,209.3</b>	<b>89.7%</b>	<b>82.8%</b>	<b>6.9%</b>	<b>10.3%</b>	<b>8.8%</b>	<b>1.5%</b>

## Market Share - ON MARKET Traded Value and Trends

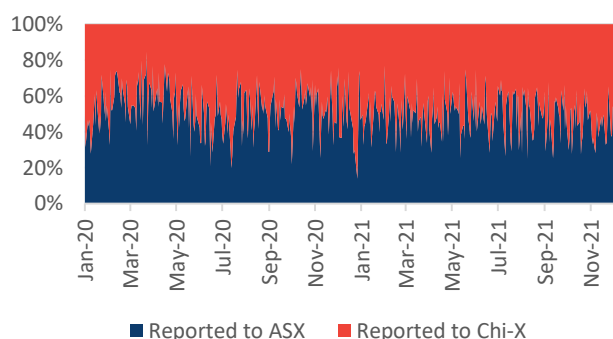


## OFF-MARKET Value

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
20/12/21	882.6	403.0 45.7%	479.7 54.3%
21/12/21	1,321.9	462.5 35.0%	859.4 65.0%
22/12/21	1,475.8	755.3 51.2%	720.5 48.8%
23/12/21	898.7	499.5 55.6%	399.2 44.4%
24/12/21	173.9	99.1 57.0%	74.8 43.0%
<b>Average</b>	<b>950.6</b>	<b>46.7%</b>	<b>53.3%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

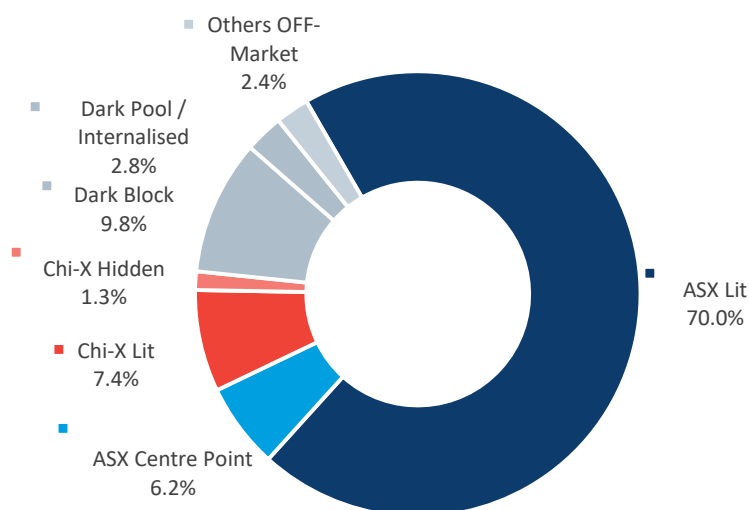
**Lit** represents the execution of orders that were displayed prior to execution.

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

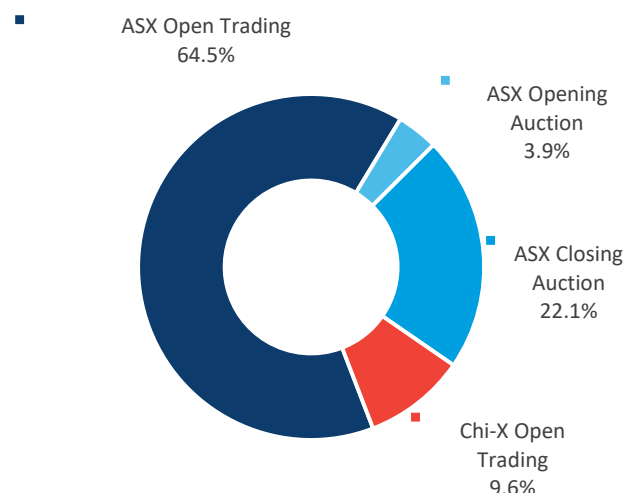
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

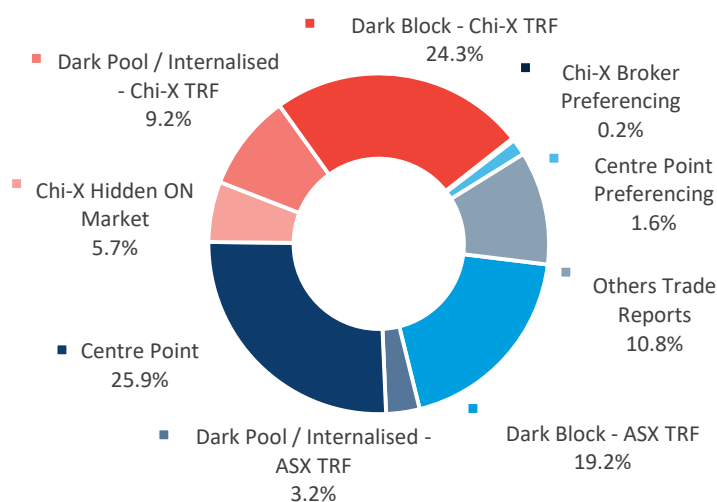
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	84.5%	75.9%	8.6%
OFF-Market	15.5%	7.3%	8.2%
<b>TOTAL</b>	<b>100.0%</b>	<b>83.2%</b>	<b>16.8%</b>

	TOTAL	ON Market	OFF Market
Lit	77.4%	77.4%	---
Dark	22.6%	7.1%	15.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>84.5%</b>	<b>15.5%</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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