

# AUSTRALIAN CASH MARKET REPORT



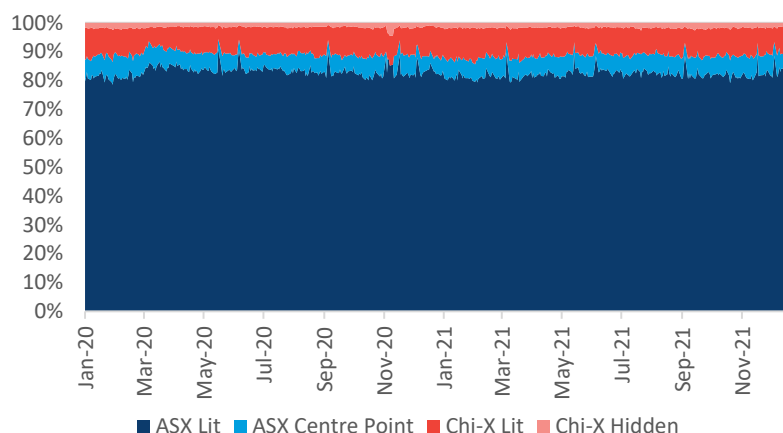
Week of 29 December 2021 to 31 December 2021

## 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
29/12/21	4,918.1	4,375.9 89.0%	4,143.3 84.2%	232.6 4.7%	542.2 11.0%	459.4 9.3%	82.8 1.7%
30/12/21	3,711.2	3,273.7 88.2%	3,097.8 83.5%	175.9 4.7%	437.5 11.8%	379.2 10.2%	58.3 1.6%
31/12/21	3,033.0	2,742.0 90.4%	2,611.4 86.1%	130.6 4.3%	291.0 9.6%	257.1 8.5%	33.9 1.1%
<b>Average</b>	<b>3,887.4</b>	<b>89.1%</b>	<b>84.5%</b>	<b>4.6%</b>	<b>10.9%</b>	<b>9.4%</b>	<b>1.5%</b>

## Market Share - ON MARKET Traded Value and Trends

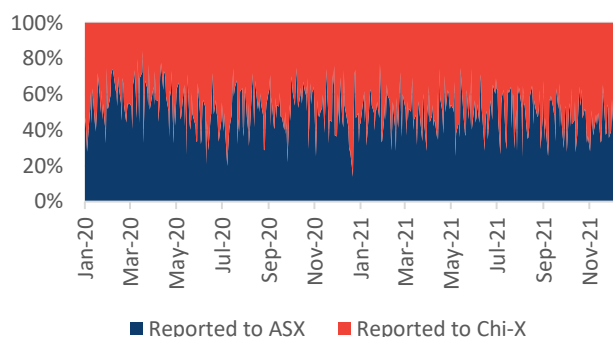


## OFF-MARKET Value

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
29/12/21	792.8	321.1 40.5%	471.6 59.5%
30/12/21	399.7	160.2 40.1%	239.6 59.9%
31/12/21	122.2	39.1 32.0%	83.1 68.0%
<b>Average</b>	<b>438.2</b>	<b>39.6%</b>	<b>60.4%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

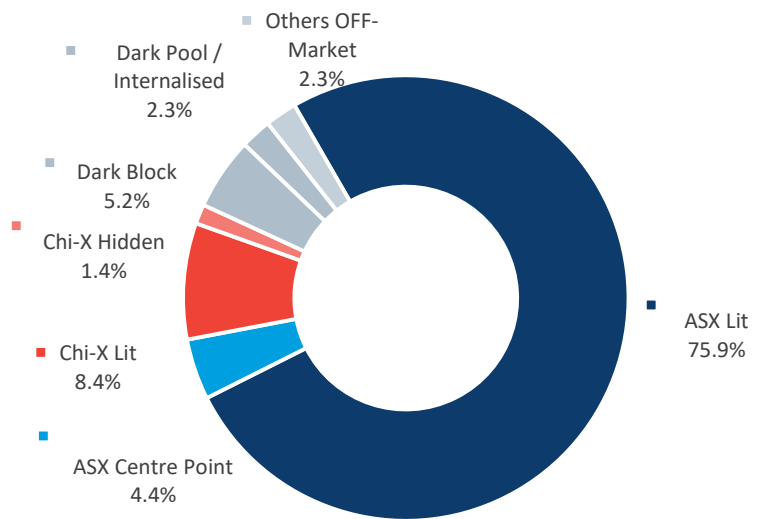
**Lit** represents the execution of orders that were displayed prior to execution.

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

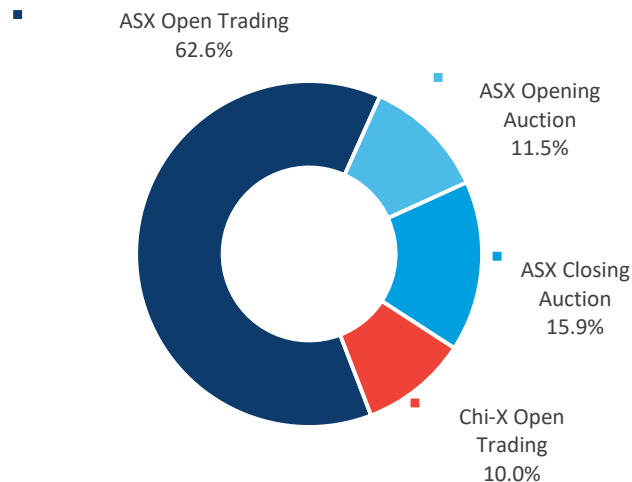
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

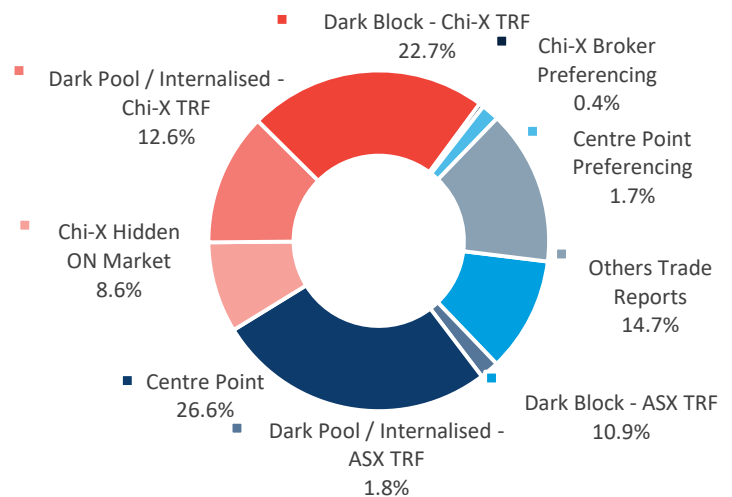
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	89.8%	80.1%	9.7%
OFF-Market	10.2%	4.1%	6.1%
<b>TOTAL</b>	<b>100.0%</b>	<b>84.2%</b>	<b>15.8%</b>

	TOTAL	ON Market	OFF Market
Lit	84.4%	84.4%	---
Dark	15.6%	5.5%	10.1%
<b>TOTAL</b>	<b>100.0%</b>	<b>89.9%</b>	<b>10.1%</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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