

# AUSTRALIAN CASH MARKET REPORT



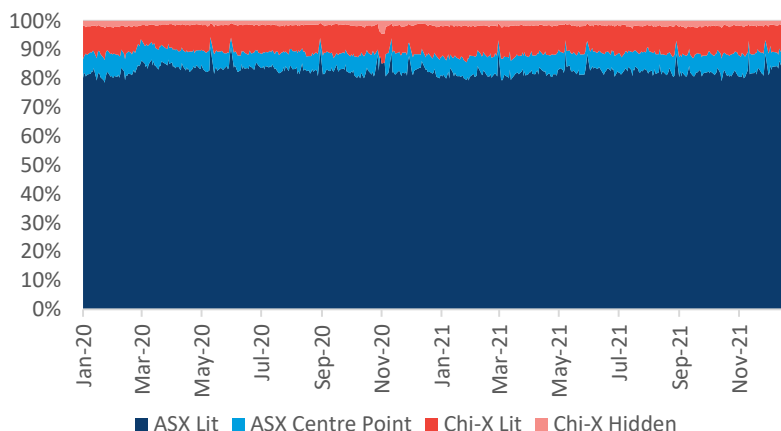
Week of 04 January 2022 to 07 January 2022

## 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        |
| 04/01/22       | 5,635.9                | 4,949.9<br>87.8% | 4,666.9<br>82.8% | 282.9<br>5.0% | 686.1<br>12.2%  | 585.4<br>10.4% | 100.6<br>1.8% |
| 05/01/22       | 5,737.9                | 5,081.3<br>88.6% | 4,753.7<br>82.8% | 327.6<br>5.7% | 656.6<br>11.4%  | 567.9<br>9.9%  | 88.6<br>1.5%  |
| 06/01/22       | 6,890.9                | 6,100.9<br>88.5% | 5,646.3<br>81.9% | 454.6<br>6.6% | 790.0<br>11.5%  | 653.4<br>9.5%  | 136.6<br>2.0% |
| 07/01/22       | 5,647.5                | 5,026.3<br>89.0% | 4,651.1<br>82.4% | 375.2<br>6.6% | 621.2<br>11.0%  | 527.3<br>9.3%  | 93.9<br>1.7%  |
| <b>Average</b> | <b>5,978.1</b>         | <b>88.5%</b>     | <b>82.5%</b>     | <b>6.0%</b>   | <b>11.5%</b>    | <b>9.8%</b>    | <b>1.8%</b>   |

## Market Share - ON MARKET Traded Value and Trends

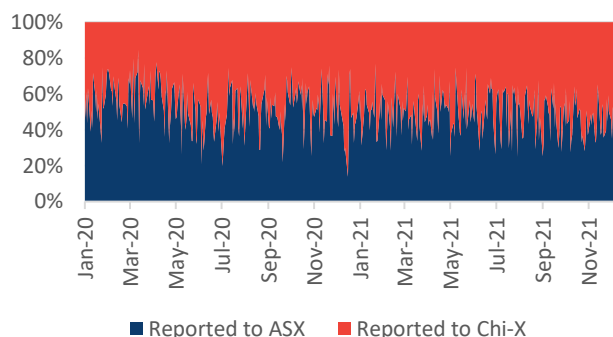


## OFF-MARKET Value

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 |
|----------------|------------------------|------------------|-----------------|
| 04/01/22       | 1,103.2                | 324.4<br>29.4%   | 778.8<br>70.6%  |
| 05/01/22       | 625.0                  | 301.9<br>48.3%   | 323.1<br>51.7%  |
| 06/01/22       | 1,707.3                | 1,075.8<br>63.0% | 631.5<br>37.0%  |
| 07/01/22       | 641.1                  | 281.8<br>44.0%   | 359.3<br>56.0%  |
| <b>Average</b> | <b>1,019.1</b>         | <b>48.7%</b>     | <b>51.3%</b>    |

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

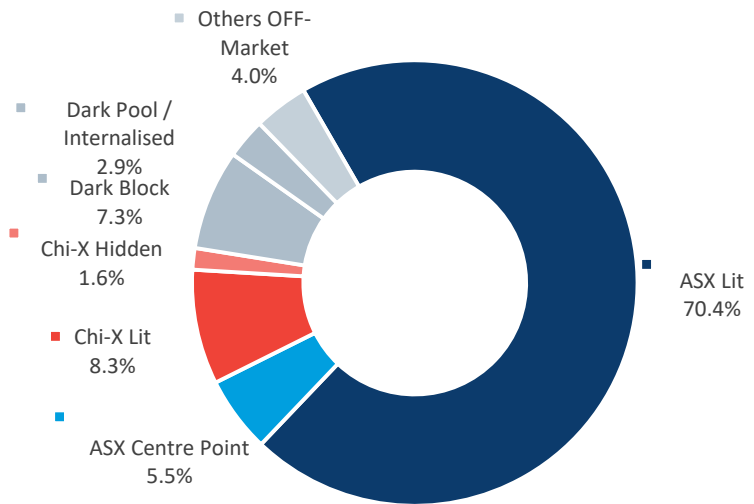
**Lit** represents the execution of orders that were displayed prior to execution.

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

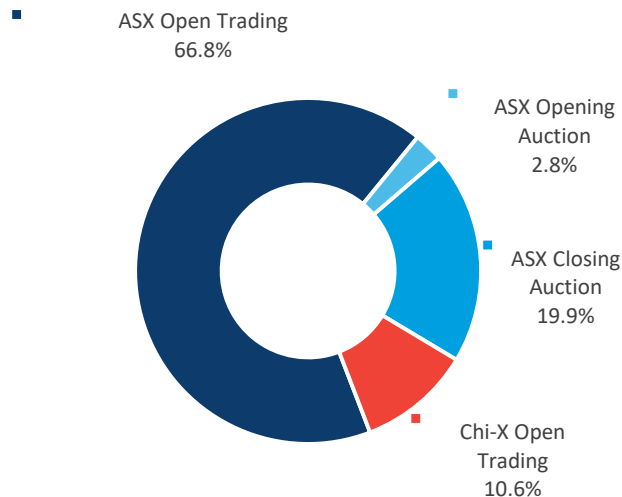
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

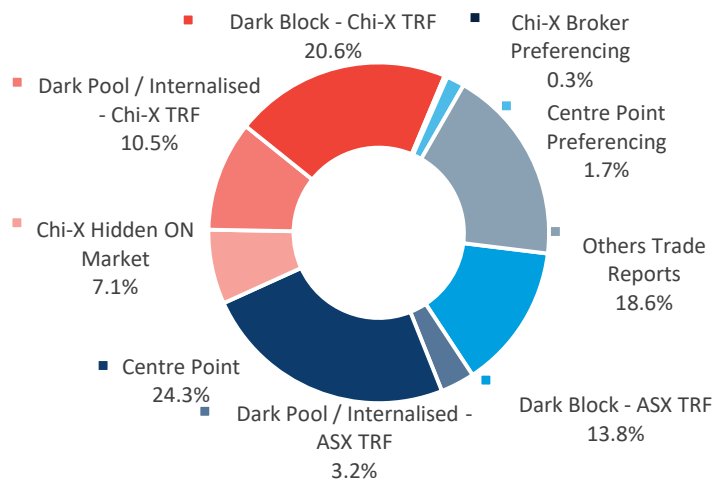
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

|              | TOTAL         | ASX          | Chi-X        |
|--------------|---------------|--------------|--------------|
| ON-Market    | 85.4%         | 75.6%        | 9.8%         |
| OFF-Market   | 14.6%         | 7.1%         | 7.5%         |
| <b>TOTAL</b> | <b>100.0%</b> | <b>82.7%</b> | <b>17.3%</b> |

|              | TOTAL         | ON Market    | OFF Market   |
|--------------|---------------|--------------|--------------|
| Lit          | 78.8%         | 78.8%        | ---          |
| Dark         | 21.2%         | 6.6%         | 14.6%        |
| <b>TOTAL</b> | <b>100.0%</b> | <b>85.4%</b> | <b>14.6%</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.