

# AUSTRALIAN CASH MARKET REPORT



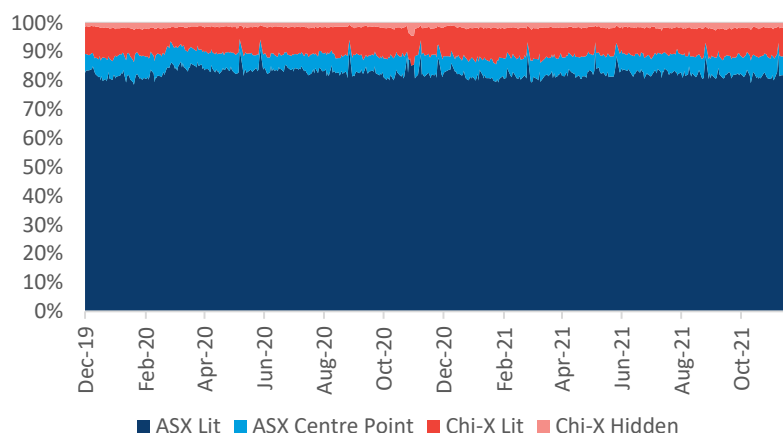
Week of 06 December 2021 to 10 December 2021

## 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
06/12/21	7,207.7	6,376.7 88.5%	5,902.8 81.9%	473.9 6.6%	831.0 11.5%	697.8 9.7%	133.2 1.8%
07/12/21	6,893.2	6,133.2 89.0%	5,692.1 82.6%	441.2 6.4%	760.0 11.0%	638.3 9.3%	121.7 1.8%
08/12/21	7,489.3	6,658.3 88.9%	6,090.8 81.3%	567.5 7.6%	831.0 11.1%	668.9 8.9%	162.1 2.2%
09/12/21	5,909.6	5,335.8 90.3%	4,919.2 83.2%	416.6 7.0%	573.8 9.7%	493.0 8.3%	80.8 1.4%
10/12/21	6,195.8	5,548.5 89.6%	5,179.4 83.6%	369.1 6.0%	647.2 10.4%	538.8 8.7%	108.4 1.7%
<b>Average</b>	<b>6,739.1</b>	<b>89.2%</b>	<b>82.5%</b>	<b>6.7%</b>	<b>10.8%</b>	<b>9.0%</b>	<b>1.8%</b>

## Market Share - ON MARKET Traded Value and Trends

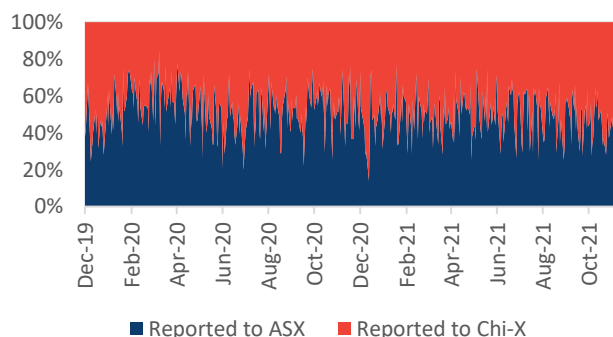


## OFF-MARKET Value

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
06/12/21	2,173.9	810.7 37.3%	1,363.1 62.7%
07/12/21	1,037.1	398.2 38.4%	639.0 61.6%
08/12/21	1,694.3	919.3 54.3%	775.0 45.7%
09/12/21	1,562.0	816.9 52.3%	745.2 47.7%
10/12/21	2,002.3	712.6 35.6%	1,289.7 64.4%
<b>Average</b>	<b>1,693.9</b>	<b>43.2%</b>	<b>56.8%</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.

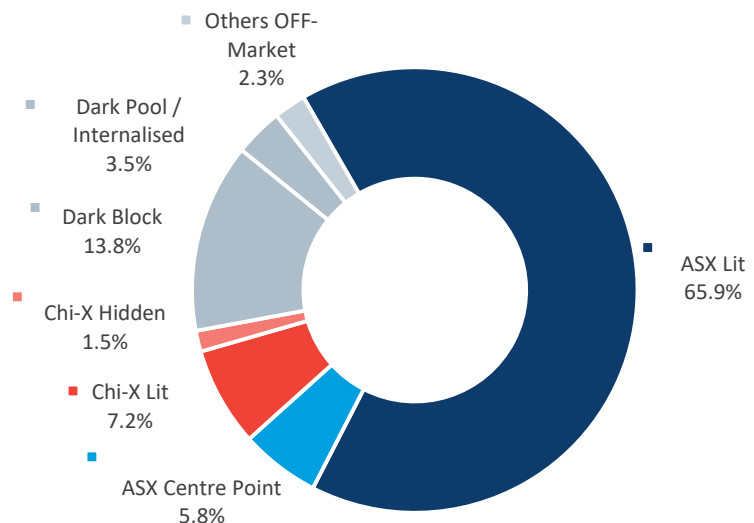
**Lit** represents the execution of orders that were displayed prior to execution.

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

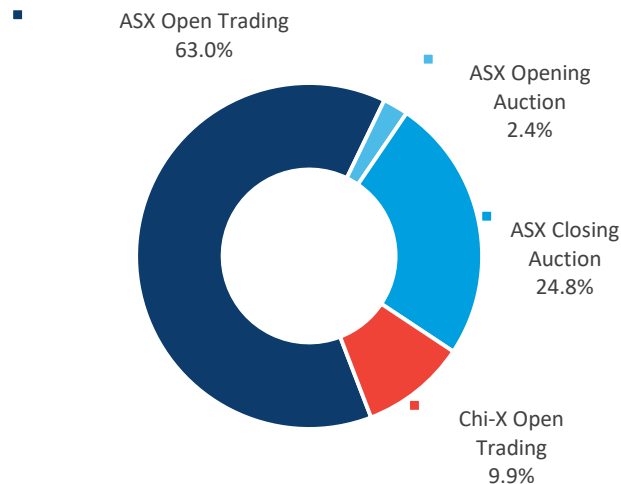
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

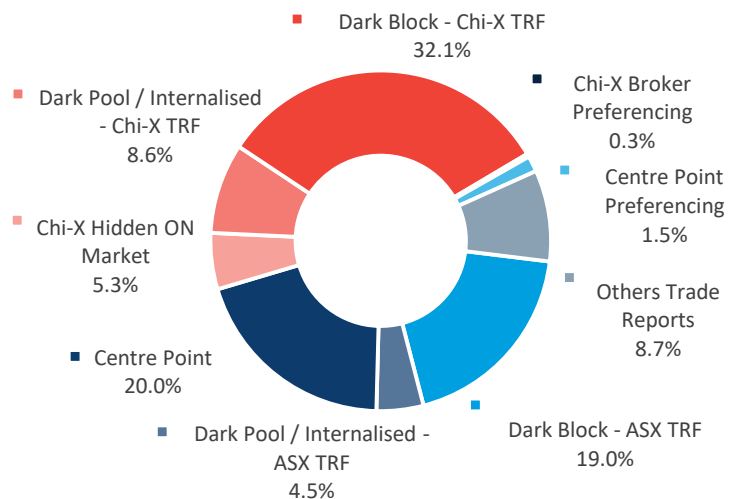
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	79.9%	71.3%	8.6%
OFF-Market	20.1%	8.7%	11.4%
<b>TOTAL</b>	<b>100.0%</b>	<b>80.0%</b>	<b>20.0%</b>

	TOTAL	ON Market	OFF Market
Lit	73.1%	73.1%	---
Dark	26.9%	6.8%	20.1%
<b>TOTAL</b>	<b>100.0%</b>	<b>79.9%</b>	<b>20.1%</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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