

# AUSTRALIAN CASH MARKET REPORT



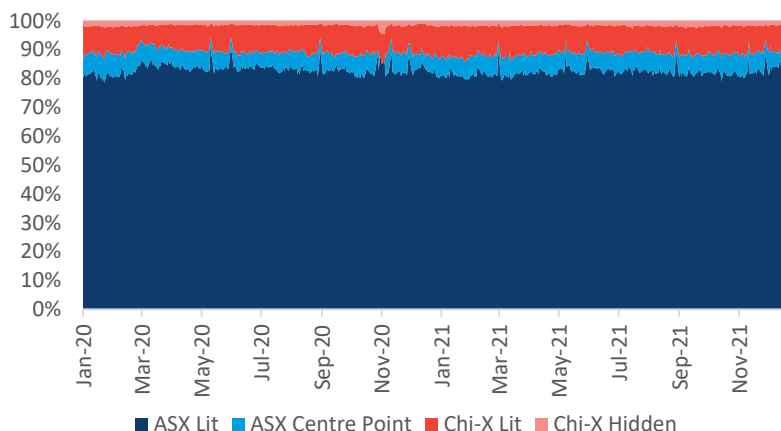
Week of 04 January 2022 to 07 January 2022

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

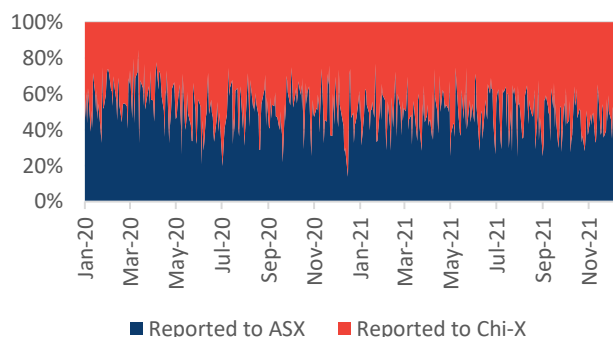


## OFF-MARKET Value

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 29.4%	778.8 70.6%
05/01/22	625.0	301.9 48.3%	323.1 51.7%
06/01/22	1,707.3	1,075.8 63.0%	631.5 37.0%
07/01/22	641.1	281.8 44.0%	359.3 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.

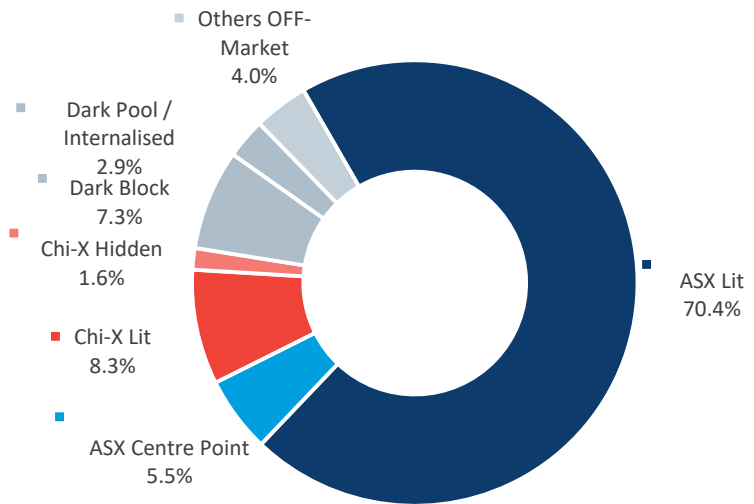
**Lit** represents the execution of orders that were displayed prior to execution.

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

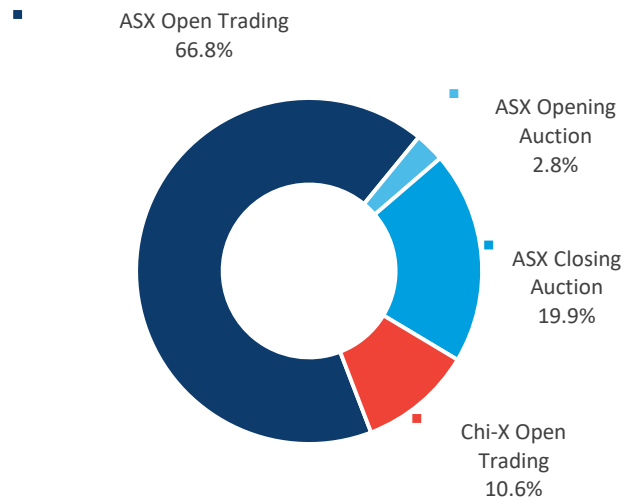
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

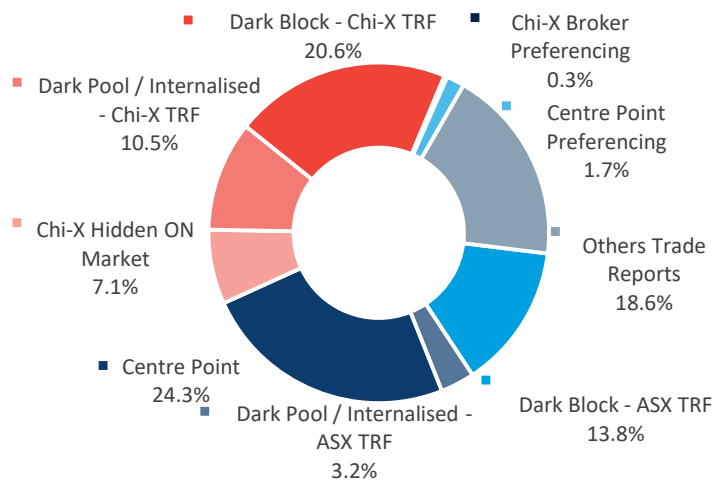
## MARKET breakdown



## 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.