

# AUSTRALIAN CASH MARKET REPORT



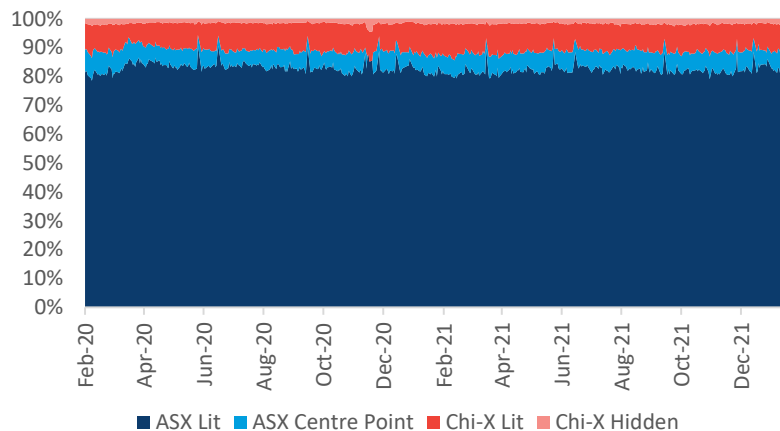
Week of 17 January 2022 to 21 January 2022

## 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
17/01/22	6,103.2	5,388.2 88.3%	4,987.2 81.7%	401.1 6.6%	714.9 11.7%	605.9 9.9%	109.0 1.8%
18/01/22	6,295.9	5,536.2 87.9%	5,128.6 81.5%	407.6 6.5%	759.7 12.1%	654.7 10.4%	105.0 1.7%
19/01/22	9,692.6	8,796.9 90.8%	8,229.2 84.9%	567.8 5.9%	895.7 9.2%	723.1 7.5%	172.6 1.8%
20/01/22	8,312.6	7,447.3 89.6%	6,899.9 83.0%	547.4 6.6%	865.3 10.4%	737.6 8.9%	127.7 1.5%
21/01/22	9,311.7	8,223.1 88.3%	7,557.2 81.2%	665.9 7.2%	1,088.6 11.7%	917.4 9.9%	171.2 1.8%
<b>Average</b>	<b>7,943.2</b>	<b>89.1%</b>	<b>82.6%</b>	<b>6.5%</b>	<b>10.9%</b>	<b>9.2%</b>	<b>1.7%</b>

## Market Share - ON MARKET Traded Value and Trends

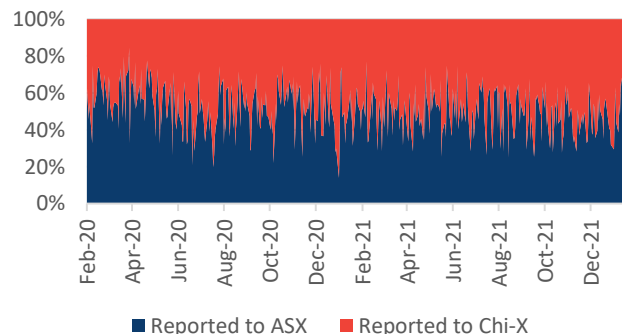


## OFF-MARKET Value

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
17/01/22	1,437.4	648.9 45.1%	788.5 54.9%
18/01/22	1,506.5	600.8 39.9%	905.7 60.1%
19/01/22	2,168.6	1,446.5 66.7%	722.1 33.3%
20/01/22	1,688.3	684.6 40.6%	1,003.7 59.4%
21/01/22	2,653.5	994.9 37.5%	1,658.6 62.5%
<b>Average</b>	<b>1,890.9</b>	<b>46.3%</b>	<b>53.7%</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.

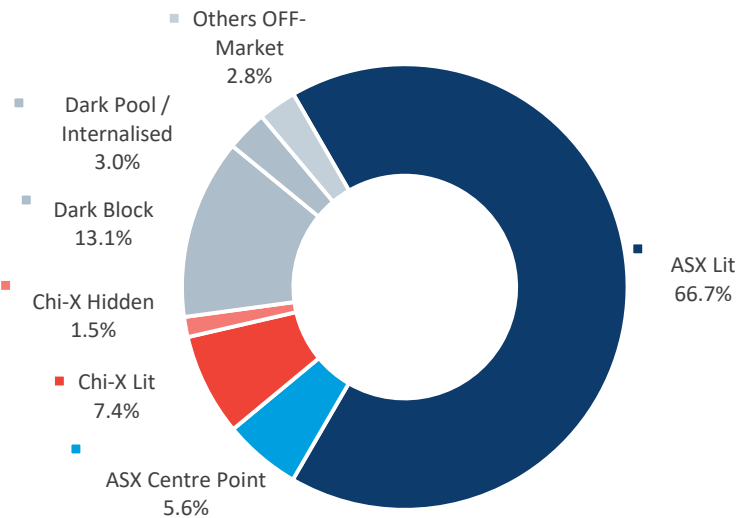
**Lit** represents the execution of orders that were displayed prior to execution.

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

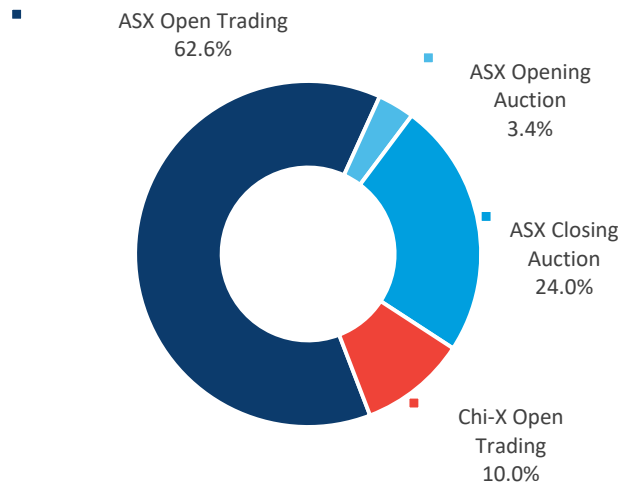
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

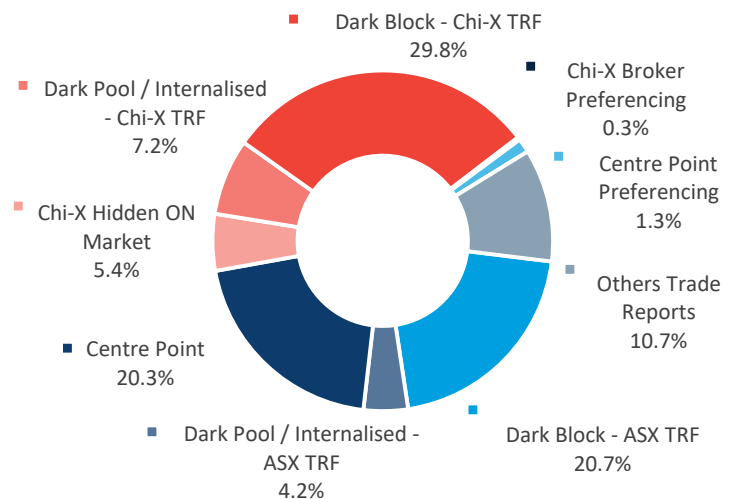
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	80.7%	72.0%	8.7%
OFF-Market	19.3%	8.9%	10.4%
<b>TOTAL</b>	<b>100.0%</b>	<b>80.9%</b>	<b>19.1%</b>

	TOTAL	ON Market	OFF Market
Lit	74.1%	74.1%	---
Dark	25.9%	6.7%	19.2%
<b>TOTAL</b>	<b>100.0%</b>	<b>80.8%</b>	<b>19.2%</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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