

# AUSTRALIAN CASH MARKET REPORT



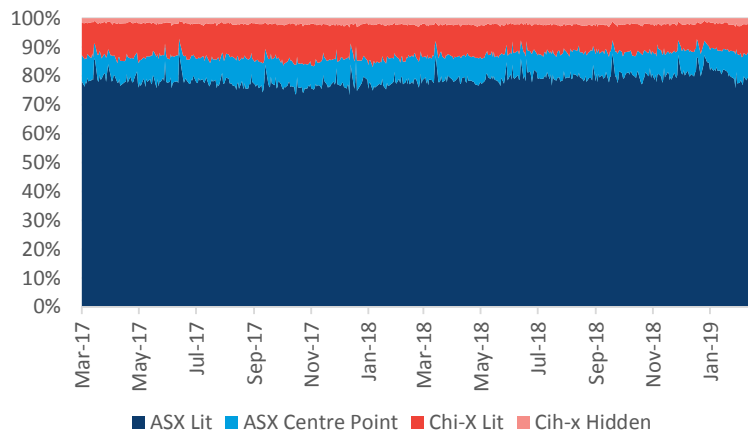
Week of 18 February 2019 to 22 February 2019

## 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
18/02/19	4,656.0	4,011.5 86.2%	3,639.1 78.2%	372.4 8.0%	644.4 13.8%	551.1 11.8%	93.3 2.0%
19/02/19	5,342.9	4,685.5 87.7%	4,242.0 79.4%	443.4 8.3%	657.5 12.3%	549.7 10.3%	107.8 2.0%
20/02/19	6,344.7	5,594.4 88.2%	5,028.3 79.3%	566.2 8.9%	750.3 11.8%	629.0 9.9%	121.3 1.9%
21/02/19	7,466.8	6,648.4 89.0%	6,065.5 81.2%	582.9 7.8%	818.3 11.0%	683.1 9.1%	135.2 1.8%
22/02/19	6,016.2	5,274.8 87.7%	4,740.8 78.8%	533.9 8.9%	741.4 12.3%	626.6 10.4%	114.8 1.9%
<b>Average</b>	<b>5,965.3</b>	<b>87.9%</b>	<b>79.5%</b>	<b>8.4%</b>	<b>12.1%</b>	<b>10.2%</b>	<b>1.9%</b>

## Market Share - ON MARKET Traded Value and Trends

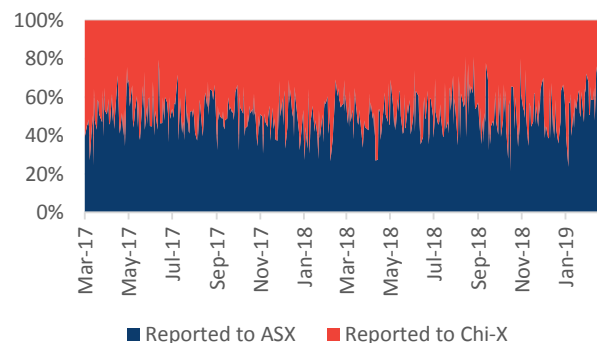


## OFF-MARKET Value

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 Preferenced trades). \* All OFF-MARKET trades are Dark.

	Market TOTAL \$million	ASX \$million	Chi-X \$million
18/02/19	986.6	659.3 66.8%	327.3 33.2%
19/02/19	1,040.0	580.3 55.8%	459.7 44.2%
20/02/19	1,227.0	816.7 66.6%	410.3 33.4%
21/02/19	1,789.6	1,104.0 61.7%	685.7 38.3%
22/02/19	1,949.2	1,142.3 58.6%	806.9 41.4%
<b>Average</b>	<b>1,419.0</b>	<b>61.9%</b>	<b>38.1%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

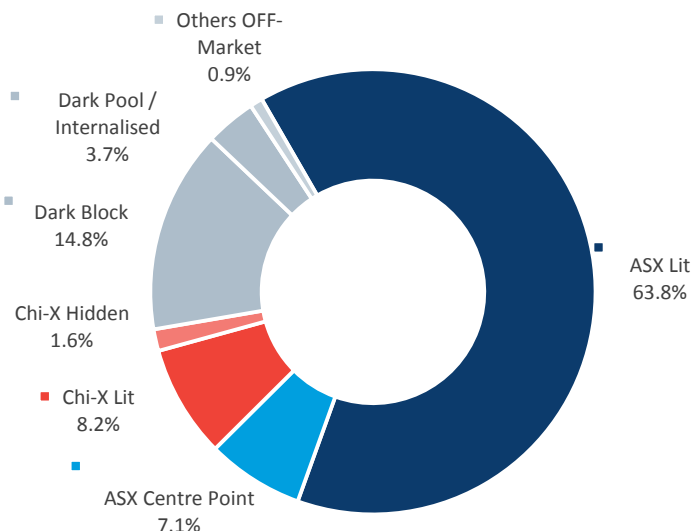
**Lit** represents the execution of orders that were displayed prior to execution.

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

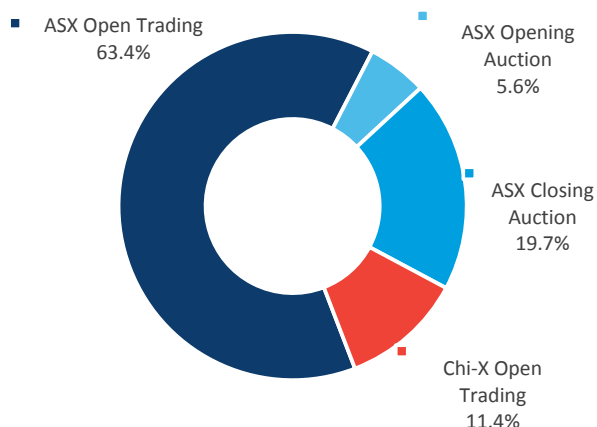
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

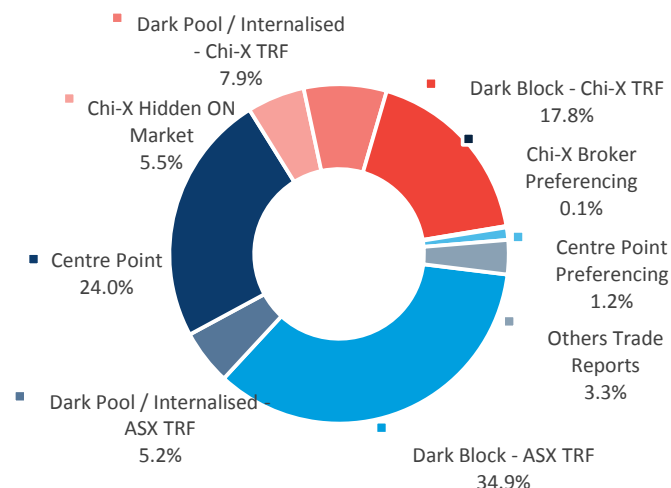
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
<b>ON-Market</b>	80.3%	70.6%	9.7%
<b>OFF-Market</b>	19.2%	11.9%	7.3%
<b>TOTAL</b>	100.0%	82.5%	17.0%

	TOTAL	ON Market	OFF Market
<b>Lit</b>	72.0%	72.0%	---
<b>Dark</b>	28.0%	8.3%	19.7%
<b>TOTAL</b>	100.0%	80.3%	19.7%

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.