

# AUSTRALIAN CASH MARKET REPORT



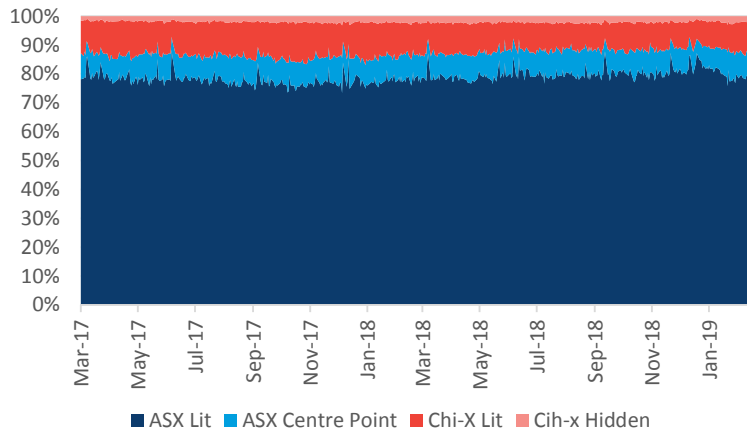
Week of 25 February 2019 to 01 March 2019

## 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
25/02/19	5,435.3	4,824.2 88.8%	4,395.5 80.9%	428.7 7.9%	611.2 11.2%	507.0 9.3%	104.2 1.9%
26/02/19	5,656.0	4,971.5 87.9%	4,510.7 79.8%	460.8 8.1%	684.5 12.1%	576.8 10.2%	107.7 1.9%
27/02/19	5,750.8	5,022.3 87.3%	4,522.4 78.6%	499.9 8.7%	728.5 12.7%	611.5 10.6%	117.0 2.0%
28/02/19	7,085.9	6,404.1 90.4%	5,909.8 83.4%	494.4 7.0%	681.8 9.6%	574.6 8.1%	107.2 1.5%
01/03/19	6,169.9	5,391.0 87.4%	4,816.4 78.1%	574.6 9.3%	778.9 12.6%	645.9 10.5%	133.0 2.2%
<b>Average</b>	<b>6,019.6</b>	<b>88.4%</b>	<b>80.3%</b>	<b>8.2%</b>	<b>11.6%</b>	<b>9.7%</b>	<b>1.9%</b>

## Market Share - ON MARKET Traded Value and Trends

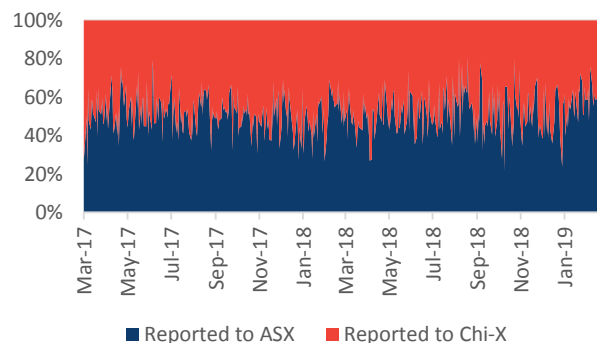


## OFF-MARKET Value

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
25/02/19	1,668.7	975.7 58.5%	693.0 41.5%
26/02/19	1,930.3	1,422.6 73.7%	507.7 26.3%
27/02/19	1,731.9	1,141.0 65.9%	591.0 34.1%
28/02/19	1,571.4	1,019.8 64.9%	551.6 35.1%
01/03/19	1,358.4	874.8 64.4%	483.6 35.6%
<b>Average</b>	<b>1,679.4</b>	<b>66.2%</b>	<b>33.8%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

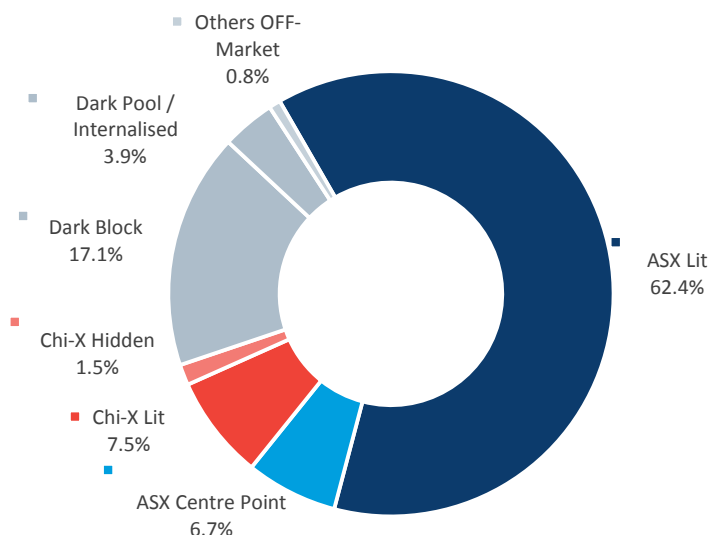
**Lit** represents the execution of orders that were displayed prior to execution.

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

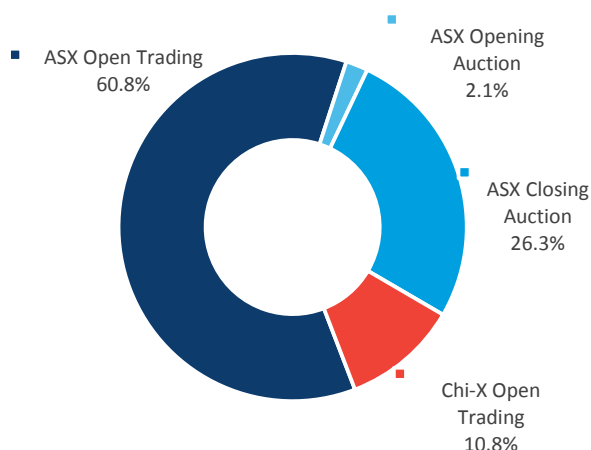
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

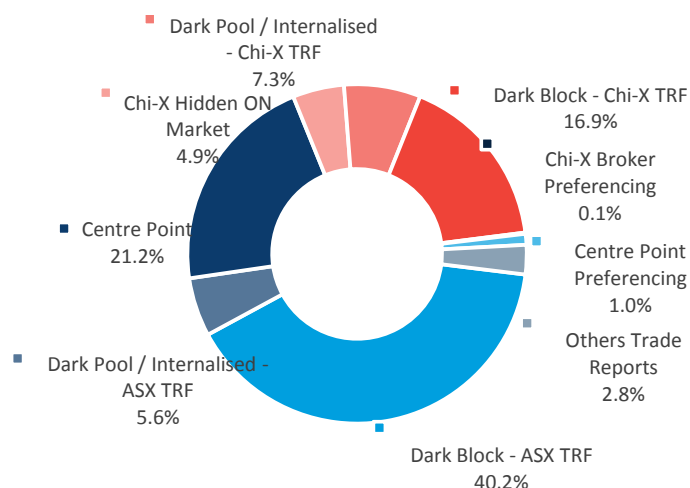
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
<b>ON-Market</b>	77.8%	68.8%	9.0%
<b>OFF-Market</b>	21.7%	14.4%	7.3%
<b>TOTAL</b>	100.0%	83.2%	16.3%

	TOTAL	ON Market	OFF Market
<b>Lit</b>	70.0%	70.0%	---
<b>Dark</b>	30.0%	7.8%	22.2%
<b>TOTAL</b>	100.0%	77.8%	22.2%

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.