

# AUSTRALIAN CASH MARKET REPORT



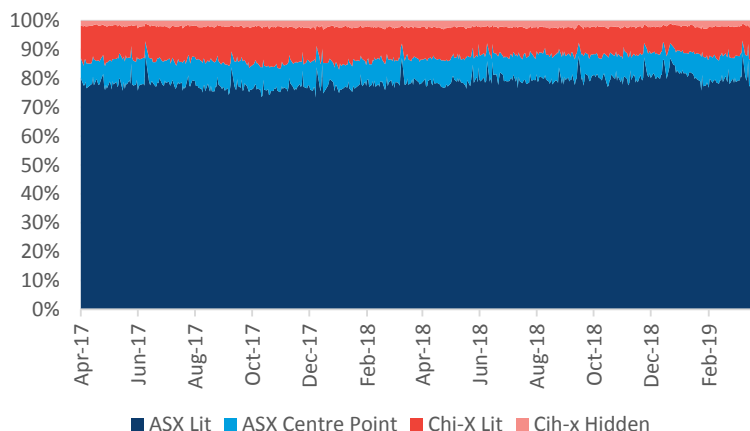
Week of 25 March 2019 to 29 March 2019

## 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
25/03/19	4,481.3	3,919.7 87.5%	3,513.5 78.4%	406.2 9.1%	561.7 12.5%	464.0 10.4%	97.6 2.2%
26/03/19	4,841.1	4,213.6 87.0%	3,656.4 75.5%	557.3 11.5%	627.5 13.0%	490.3 10.1%	137.2 2.8%
27/03/19	5,356.7	4,654.4 86.9%	4,174.6 77.9%	479.8 9.0%	702.3 13.1%	588.3 11.0%	113.9 2.1%
28/03/19	5,355.9	4,735.1 88.4%	4,213.1 78.7%	522.1 9.7%	620.7 11.6%	523.5 9.8%	97.3 1.8%
29/03/19	5,908.2	5,260.9 89.0%	4,820.6 81.6%	440.4 7.5%	647.3 11.0%	547.3 9.3%	100.1 1.7%
<b>Average</b>	<b>5,188.6</b>	<b>87.8%</b>	<b>78.5%</b>	<b>9.3%</b>	<b>12.2%</b>	<b>10.1%</b>	<b>2.1%</b>

## Market Share - ON MARKET Traded Value and Trends

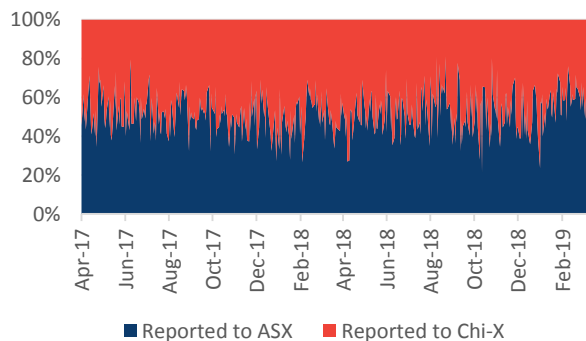


## OFF-MARKET Value

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
25/03/19	1,395.3	1,130.5 81.0%	264.8 19.0%
26/03/19	2,362.6	1,289.0 54.6%	1,073.6 45.4%
27/03/19	1,104.7	608.5 55.1%	496.2 44.9%
28/03/19	1,147.4	803.4 70.0%	343.9 30.0%
29/03/19	1,271.4	605.1 47.6%	666.3 52.4%
<b>Average</b>	<b>1,476.8</b>	<b>61.3%</b>	<b>38.7%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

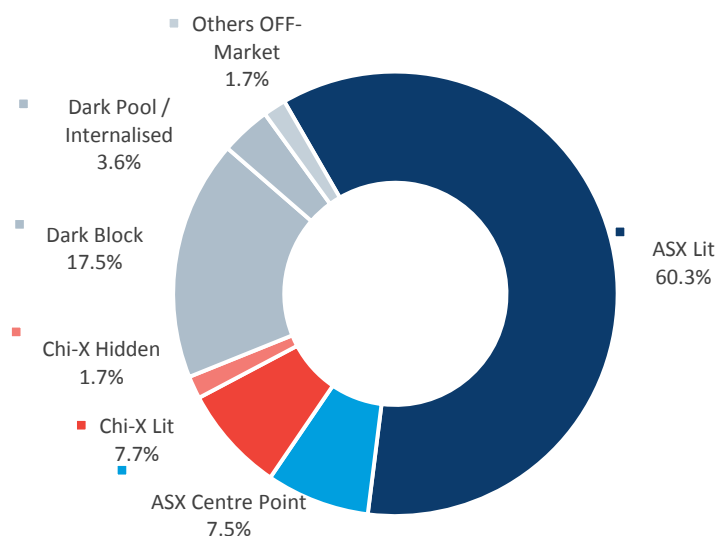
**Lit** represents the execution of orders that were displayed prior to execution.

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

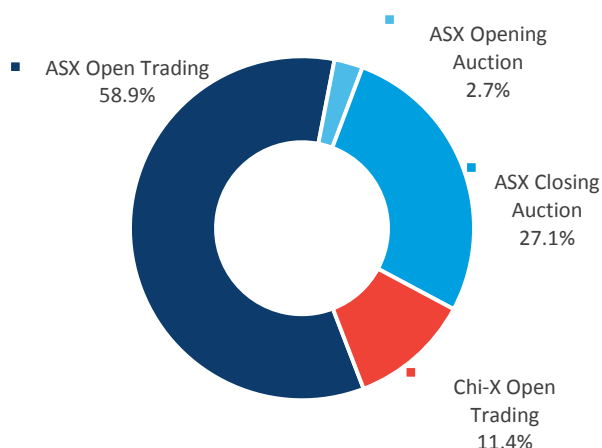
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

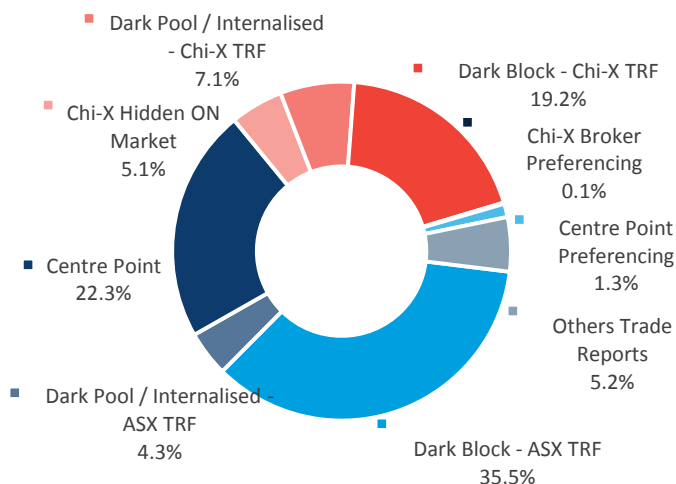
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
<b>ON-Market</b>	<b>76.8%</b>	<b>67.5%</b>	<b>9.3%</b>
<b>OFF-Market</b>	<b>22.0%</b>	<b>13.5%</b>	<b>8.5%</b>
<b>TOTAL</b>	<b>100.0%</b>	<b>81.0%</b>	<b>17.8%</b>

	TOTAL	ON Market	OFF Market
<b>Lit</b>	<b>68.1%</b>	<b>68.1%</b>	<b>---</b>
<b>Dark</b>	<b>31.9%</b>	<b>8.7%</b>	<b>23.2%</b>
<b>TOTAL</b>	<b>100.0%</b>	<b>76.8%</b>	<b>23.2%</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.