

# AUSTRALIAN CASH MARKET REPORT



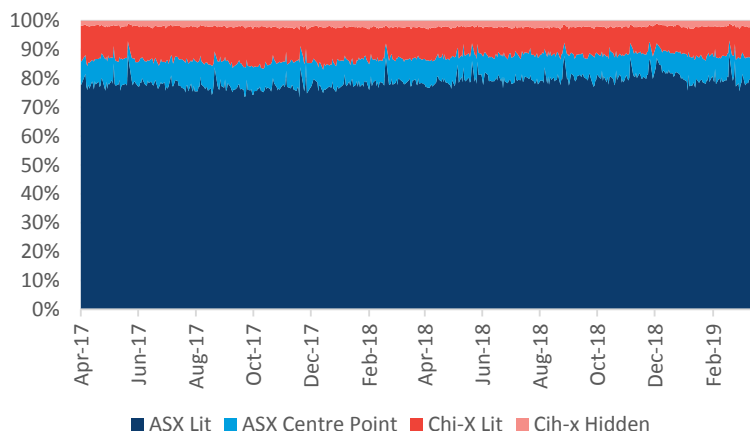
Week of 08 April 2019 to 12 April 2019

## 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
08/04/19	4,211.5	3,702.7 87.9%	3,367.4 80.0%	335.2 8.0%	508.8 12.1%	417.5 9.9%	91.3 2.2%
09/04/19	4,718.3	4,113.3 87.2%	3,685.8 78.1%	427.5 9.1%	605.0 12.8%	505.3 10.7%	99.7 2.1%
10/04/19	4,280.4	3,757.5 87.8%	3,418.9 79.9%	338.6 7.9%	522.9 12.2%	434.7 10.2%	88.2 2.1%
11/04/19	4,395.6	3,873.6 88.1%	3,525.6 80.2%	348.0 7.9%	522.0 11.9%	427.6 9.7%	94.4 2.1%
12/04/19	4,746.3	4,176.6 88.0%	3,822.9 80.5%	353.6 7.5%	569.8 12.0%	480.6 10.1%	89.1 1.9%
<b>Average</b>	<b>4,470.4</b>	<b>87.8%</b>	<b>79.7%</b>	<b>8.1%</b>	<b>12.2%</b>	<b>10.1%</b>	<b>2.1%</b>

## Market Share - ON MARKET Traded Value and Trends

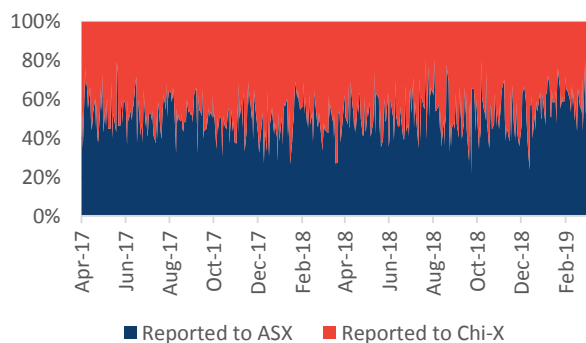


## OFF-MARKET Value

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
08/04/19	935.4	483.7 51.7%	451.6 48.3%
09/04/19	920.1	426.5 46.4%	493.6 53.6%
10/04/19	1,327.8	792.7 59.7%	535.1 40.3%
11/04/19	1,608.2	729.6 45.4%	878.6 54.6%
12/04/19	1,067.7	700.1 65.6%	367.6 34.4%
<b>Average</b>	<b>1,196.7</b>	<b>54.2%</b>	<b>45.8%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

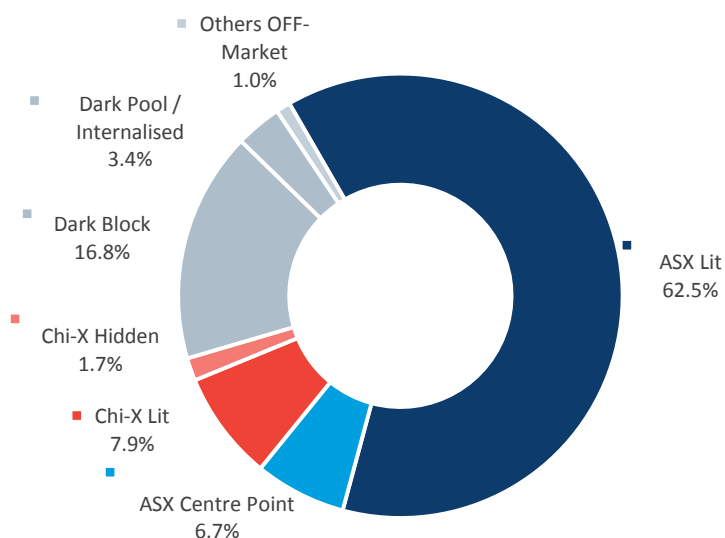
**Lit** represents the execution of orders that were displayed prior to execution.

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

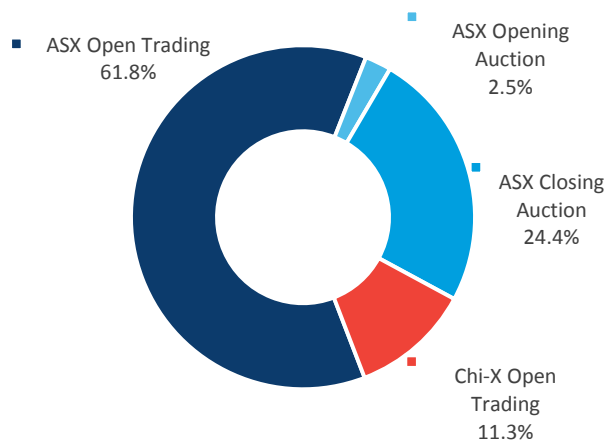
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

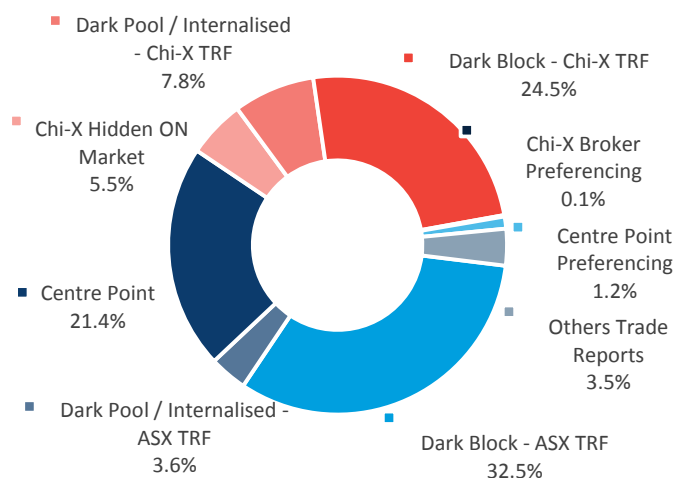
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
<b>ON-Market</b>	<b>78.4%</b>	<b>68.9%</b>	<b>9.5%</b>
<b>OFF-Market</b>	<b>21.0%</b>	<b>11.4%</b>	<b>9.6%</b>
<b>TOTAL</b>	<b>100.0%</b>	<b>80.3%</b>	<b>19.1%</b>

	TOTAL	ON Market	OFF Market
<b>Lit</b>	<b>70.5%</b>	<b>70.5%</b>	<b>---</b>
<b>Dark</b>	<b>29.5%</b>	<b>7.9%</b>	<b>21.6%</b>
<b>TOTAL</b>	<b>100.0%</b>	<b>78.4%</b>	<b>21.6%</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.