

# AUSTRALIAN CASH MARKET REPORT



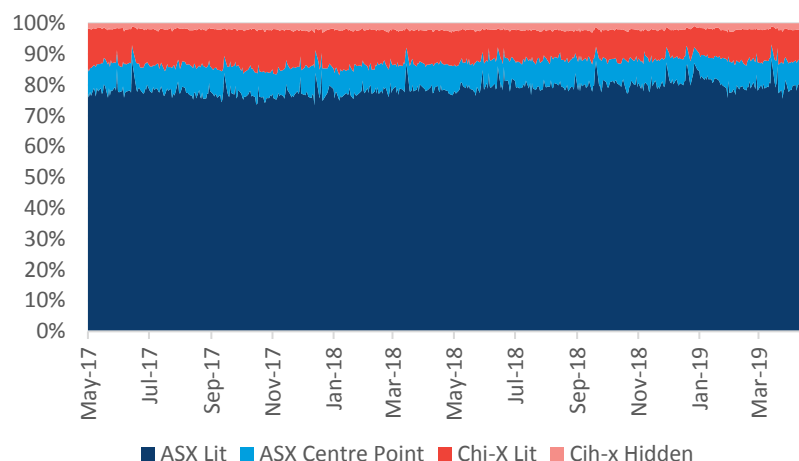
Week of 15 April 2019 to 18 April 2019

## 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
15/04/19	4,119.9	3,662.2 88.9%	3,361.7 81.6%	300.5 7.3%	457.7 11.1%	387.7 9.4%	70.0 1.7%
16/04/19	4,785.6	4,269.4 89.2%	3,914.3 81.8%	355.1 7.4%	516.2 10.8%	444.4 9.3%	71.8 1.5%
17/04/19	5,256.2	4,618.5 87.9%	4,156.0 79.1%	462.5 8.8%	637.6 12.1%	522.7 9.9%	114.9 2.2%
18/04/19	4,770.7	4,224.1 88.5%	3,860.9 80.9%	363.2 7.6%	546.6 11.5%	457.2 9.6%	89.4 1.9%
<b>Average</b>	<b>4,733.1</b>	<b>88.6%</b>	<b>80.8%</b>	<b>7.8%</b>	<b>11.4%</b>	<b>9.6%</b>	<b>1.8%</b>

## Market Share - ON MARKET Traded Value and Trends

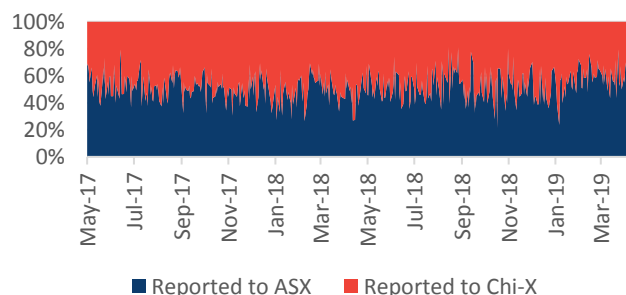


## OFF-MARKET Value

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
15/04/19	678.3	413.3 60.9%	265.0 39.1%
16/04/19	974.6	635.7 65.2%	338.9 34.8%
17/04/19	819.0	534.4 65.3%	284.6 34.7%
18/04/19	1,148.5	693.2 60.4%	455.3 39.6%
<b>Average</b>	<b>932.2</b>	<b>63.7%</b>	<b>36.3%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

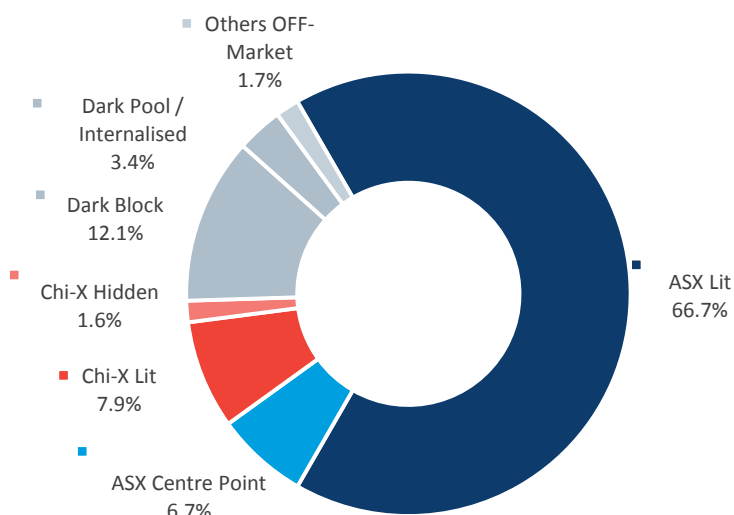
**Lit** represents the execution of orders that were displayed prior to execution.

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

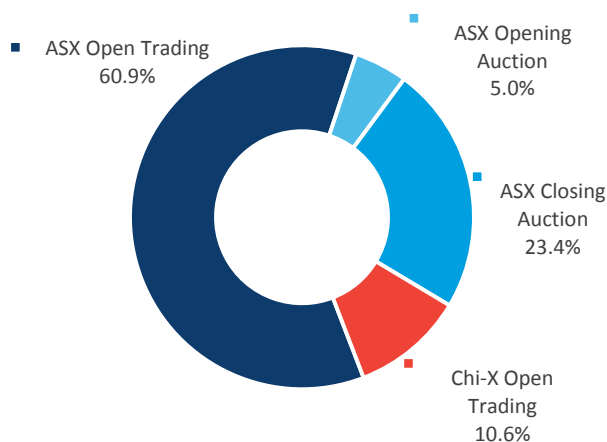
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

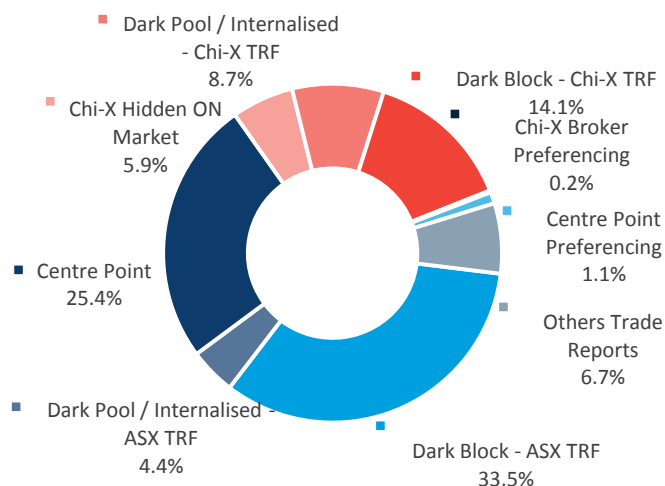
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	82.6%	73.2%	9.4%
OFF-Market	16.3%	10.4%	5.9%
<b>TOTAL</b>	<b>100.0%</b>	<b>83.6%</b>	<b>15.3%</b>

	TOTAL	ON Market	OFF Market
Lit	74.6%	74.6%	---
Dark	25.4%	8.0%	17.4%
<b>TOTAL</b>	<b>100.0%</b>	<b>82.6%</b>	<b>17.4%</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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