

# AUSTRALIAN CASH MARKET REPORT



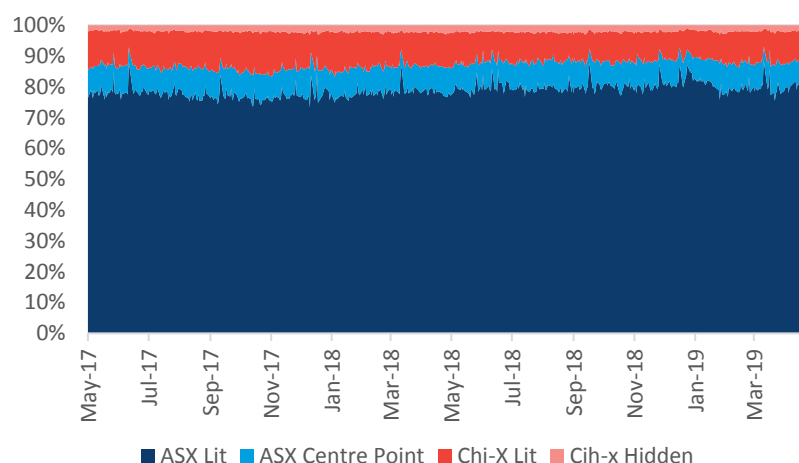
Week of 23 April 2019 to 26 April 2019

## 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
23/04/19	5,230.3	4,583.7 87.6%	4,200.7 80.3%	383.0 7.3%	646.5 12.4%	554.5 10.6%	92.0 1.8%
24/04/19	6,089.3	5,400.9 88.7%	4,950.4 81.3%	450.5 7.4%	688.4 11.3%	564.5 9.3%	123.8 2.0%
26/04/19	5,671.9	5,041.1 88.9%	4,669.4 82.3%	371.7 6.6%	630.7 11.1%	543.4 9.6%	87.4 1.5%
<b>Average</b>	<b>5,663.8</b>	<b>88.4%</b>	<b>81.3%</b>	<b>7.1%</b>	<b>11.6%</b>	<b>9.8%</b>	<b>1.8%</b>

## Market Share - ON MARKET Traded Value and Trends

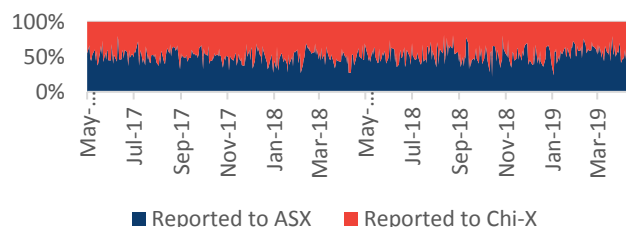


## OFF-MARKET Value

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

	Market TOTAL \$million	ASX \$million	Chi-X \$million
23/04/19	1,466.1	321.6 21.9%	1,144.6 78.1%
24/04/19	1,185.3	542.1 45.7%	643.2 54.3%
26/04/19	1,397.8	443.2 31.7%	954.6 68.3%
<b>Average</b>	<b>1,374.5</b>	<b>33.2%</b>	<b>66.8%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

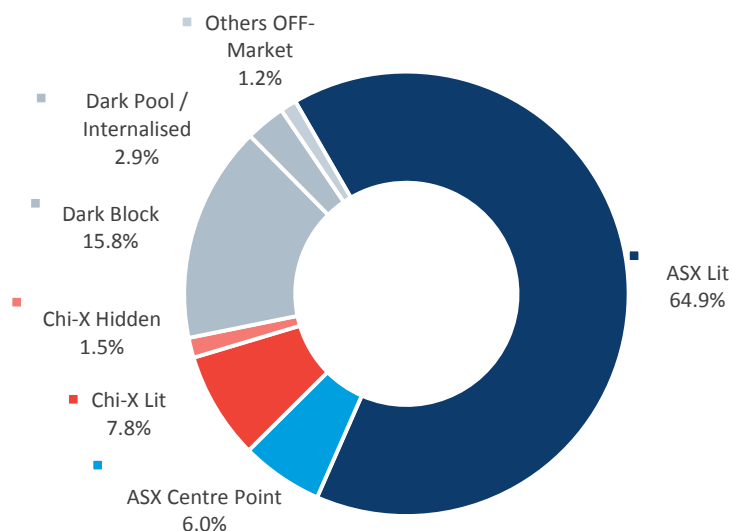
**Lit** represents the execution of orders that were displayed prior to execution.

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

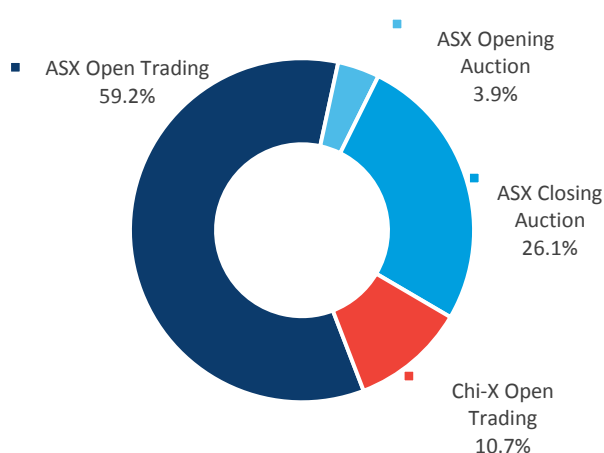
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

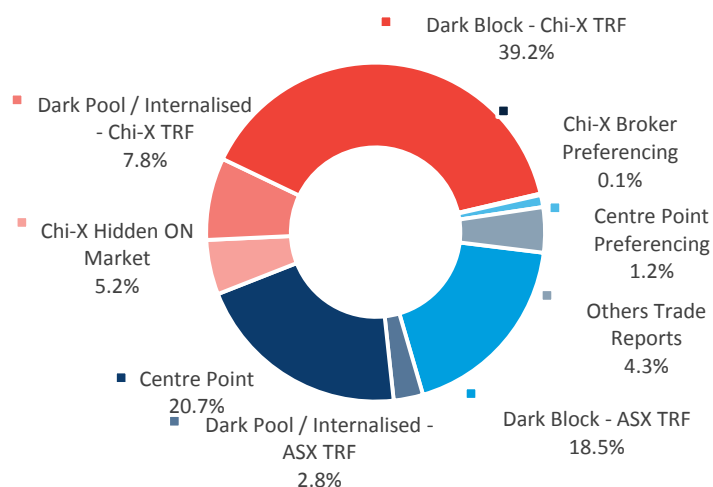
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	79.8%	70.6%	9.2%
OFF-Market	19.4%	6.5%	12.9%
<b>TOTAL</b>	<b>100.0%</b>	<b>77.1%</b>	<b>22.1%</b>

	TOTAL	ON Market	OFF Market
Lit	72.7%	72.7%	---
Dark	27.3%	7.1%	20.2%
<b>TOTAL</b>	<b>100.0%</b>	<b>79.8%</b>	<b>20.2%</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.