

# AUSTRALIAN CASH MARKET REPORT



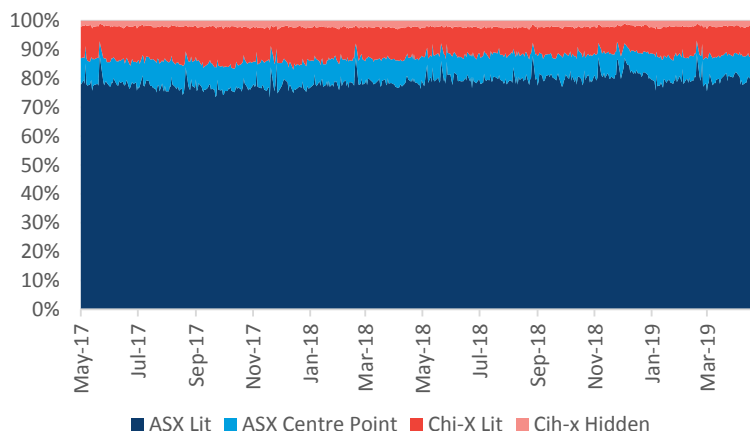
Week of 13 May 2019 to 17 May 2019

## 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
13/05/19	4,752.7	4,157.7 87.5%	3,781.9 79.6%	375.8 7.9%	595.0 12.5%	511.2 10.8%	83.7 1.8%
14/05/19	5,835.1	5,120.8 87.8%	4,576.4 78.4%	544.4 9.3%	714.2 12.2%	597.2 10.2%	117.0 2.0%
15/05/19	4,938.9	4,350.6 88.1%	3,909.9 79.2%	440.7 8.9%	588.3 11.9%	490.9 9.9%	97.4 2.0%
16/05/19	5,574.1	4,940.4 88.6%	4,448.1 79.8%	492.2 8.8%	633.8 11.4%	515.4 9.2%	118.4 2.1%
17/05/19	5,887.2	5,149.4 87.5%	4,655.0 79.1%	494.3 8.4%	737.8 12.5%	625.2 10.6%	112.6 1.9%
<b>Average</b>	<b>5,397.6</b>	<b>87.9%</b>	<b>79.2%</b>	<b>8.7%</b>	<b>12.1%</b>	<b>10.2%</b>	<b>2.0%</b>

## Market Share - ON MARKET Traded Value and Trends

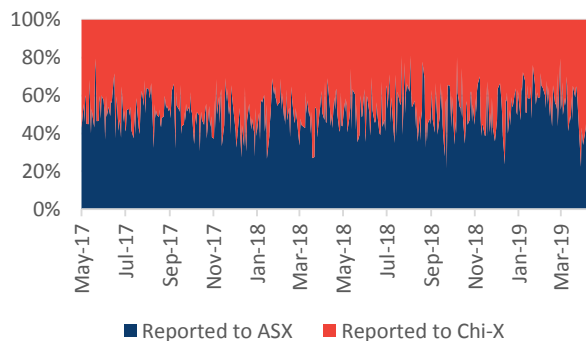


## OFF-MARKET Value

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
13/05/19	1,490.5	593.1 39.8%	897.4 60.2%
14/05/19	1,116.1	654.0 58.6%	462.2 41.4%
15/05/19	1,121.4	709.7 63.3%	411.7 36.7%
16/05/19	1,513.9	1,036.5 68.5%	477.3 31.5%
17/05/19	818.9	426.7 52.1%	392.2 47.9%
<b>Average</b>	<b>1,236.4</b>	<b>57.1%</b>	<b>42.9%</b>

## Market Share - OFF-MARKET Reported value



## LIT and DARK trading

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

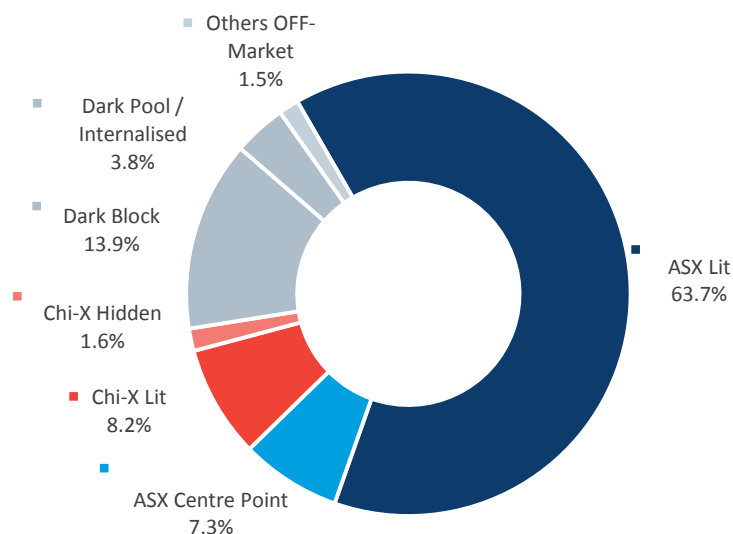
**Lit** represents the execution of orders that were displayed prior to execution.

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

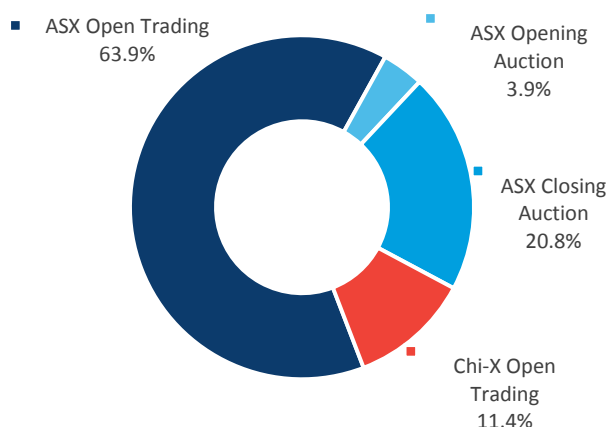
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

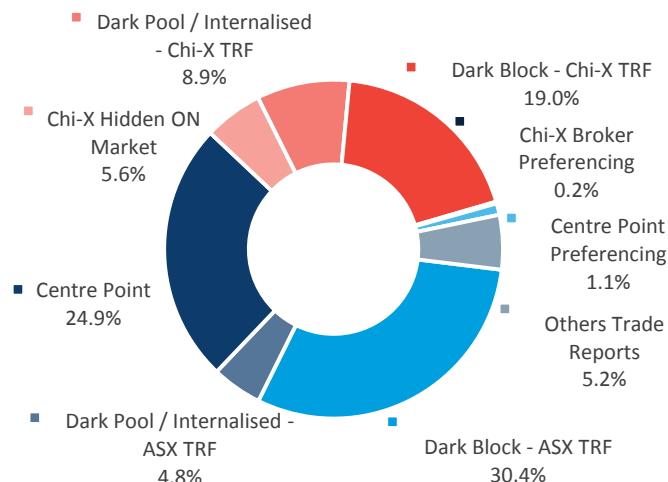
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X
ON-Market	80.5%	70.8%	9.7%
OFF-Market	18.5%	10.6%	7.9%
<b>TOTAL</b>	<b>100.0%</b>	<b>81.4%</b>	<b>17.6%</b>

	TOTAL	ON Market	OFF Market
Lit	71.9%	71.9%	---
Dark	28.1%	8.6%	19.5%
<b>TOTAL</b>	<b>100.0%</b>	<b>80.5%</b>	<b>19.5%</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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