

# AUSTRALIAN CASH MARKET REPORT



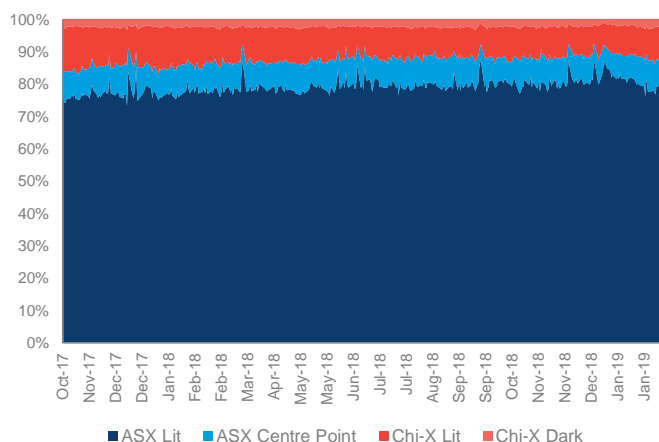
Week of 11 February 2019 to 15 February 2019

## 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	Dark
11/02/19	4,585.6	3,996.3 87.1%	3,610.2 78.7%	386.0 8.4%	589.3 12.9%	487.3 10.6%	102.1 2.2%
12/02/19	5,477.0	4,803.7 87.7%	4,365.7 79.7%	438.1 8.0%	673.3 12.3%	560.0 10.2%	113.3 2.1%
13/02/19	5,869.1	5,173.8 88.2%	4,675.4 79.7%	498.5 8.5%	695.2 11.8%	574.5 9.8%	120.8 2.1%
14/02/19	5,604.7	4,903.9 87.5%	4,478.7 79.9%	425.3 7.6%	700.8 12.5%	603.2 10.8%	97.6 1.7%
15/02/19	4,885.0	4,243.8 86.9%	3,855.9 78.9%	387.8 7.9%	641.2 13.1%	545.9 11.2%	95.4 2.0%
<b>Average</b>	<b>5,284.3</b>	<b>87.5%</b>	<b>79.4%</b>	<b>8.1%</b>	<b>12.5%</b>	<b>10.5%</b>	<b>2.0%</b>

## Market Share - ON-MARKET Traded Value

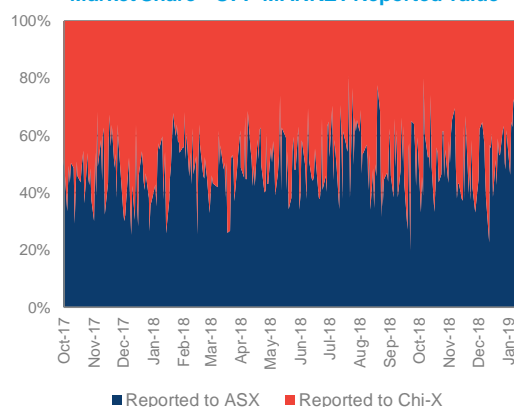


## OFF-MARKET Value

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 Preferecing. This includes Price Improvement Trades, Block Special, Portfolio Special and Broker Preferecing.\* All OFF-MARKET trades are Dark.

	Market TOTAL \$million	ASX \$million	Chi-X \$million
11/02/19	1,030.9	598.2 58.0%	432.7 42.0%
12/02/19	1,665.9	1,077.7 64.7%	588.3 35.3%
13/02/19	2,108.1	1,165.0 55.3%	943.1 44.7%
14/02/19	1,477.0	925.0 62.6%	551.9 37.4%
15/02/19	1,570.4	1,218.4 77.6%	352.0 22.4%
<b>Average</b>	<b>1,570.5</b>	<b>63.5%</b>	<b>36.5%</b>

## Market Share - OFF-MARKET Reported value



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## LIT and DARK trading

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

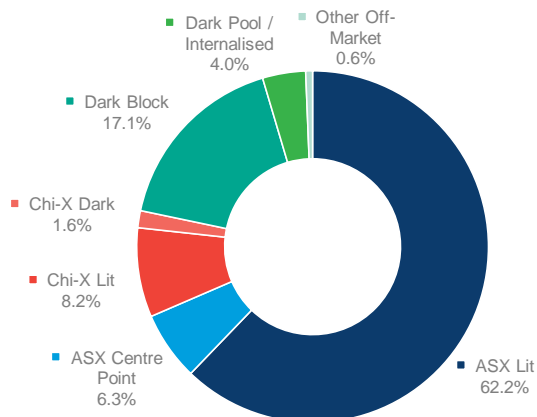
**Lit** represents the execution of orders that were displayed prior to execution.

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

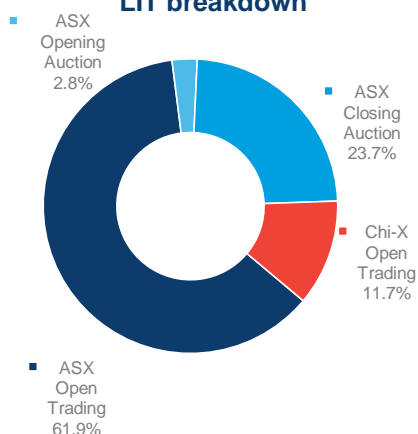
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

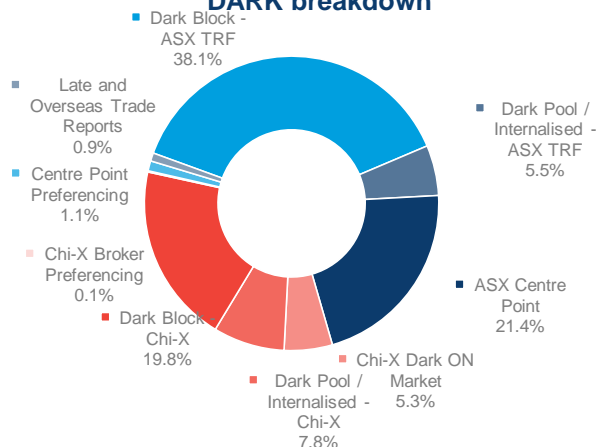
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X		TOTAL	ON-Market	OFF-Market
<b>ON-Market</b>	77.1%	67.5%	9.6%	<b>Lit</b>	69.3%	69.3%	---
<b>OFF-Market</b>	22.9%	14.5%	8.4%	<b>Dark</b>	30.7%	7.8%	22.9%
<b>TOTAL</b>	100.0%	82.0%	18.0%	<b>TOTAL</b>	100.0%	77.1%	22.9%

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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