

# AUSTRALIAN CASH MARKET REPORT



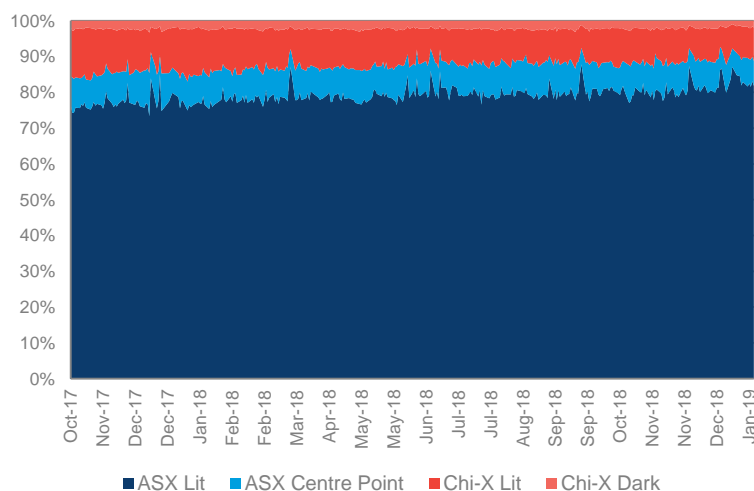
Week of 07 January 2019 to 11 January 2019

## 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
07/01/19	3,755.7	3,366.2 89.6%	3,066.9 81.7%	299.4 8.0%	389.5 10.4%	326.9 8.7%	62.6 1.7%
08/01/19	4,512.0	4,029.0 89.3%	3,723.0 82.5%	306.1 6.8%	483.0 10.7%	391.4 8.7%	91.6 2.0%
09/01/19	4,815.5	4,298.9 89.3%	3,930.5 81.6%	368.4 7.7%	516.6 10.7%	419.9 8.7%	96.7 2.0%
10/01/19	4,326.6	3,891.9 90.0%	3,595.6 83.1%	296.3 6.8%	434.7 10.0%	370.5 8.6%	64.2 1.5%
11/01/19	3,517.6	3,124.4 88.8%	2,879.1 81.8%	245.3 7.0%	393.2 11.2%	329.7 9.4%	63.6 1.8%
<b>Average</b>	<b>4,185.5</b>	<b>89.4%</b>	<b>82.2%</b>	<b>7.2%</b>	<b>10.6%</b>	<b>8.8%</b>	<b>1.8%</b>

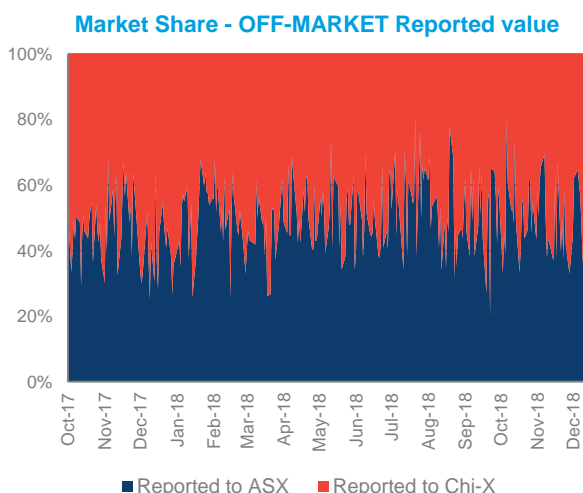
## Market Share - ON-MARKET Traded Value



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

	Market TOTAL \$million	ASX \$million	Chi-X \$million
07/01/19	1,228.0	277.6 22.6%	950.4 77.4%
08/01/19	500.8	284.7 56.8%	216.1 43.2%
09/01/19	598.8	332.1 55.5%	266.7 44.5%
10/01/19	727.4	442.2 60.8%	285.2 39.2%
11/01/19	802.9	309.0 38.5%	493.8 61.5%
<b>Average</b>	<b>771.6</b>	<b>42.7%</b>	<b>57.3%</b>



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## LIT and DARK trading

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

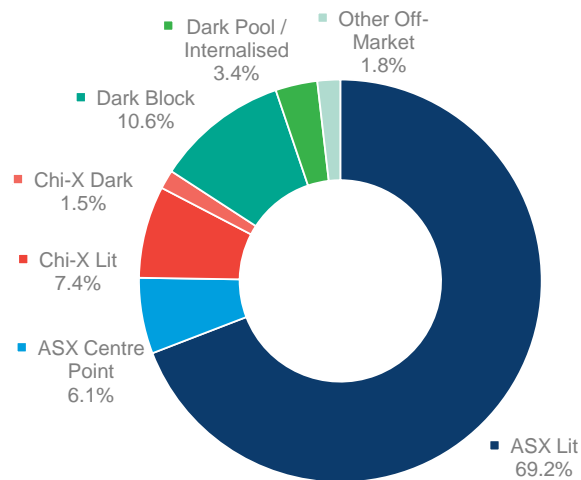
**Lit** represents the execution of orders that were displayed prior to execution.

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

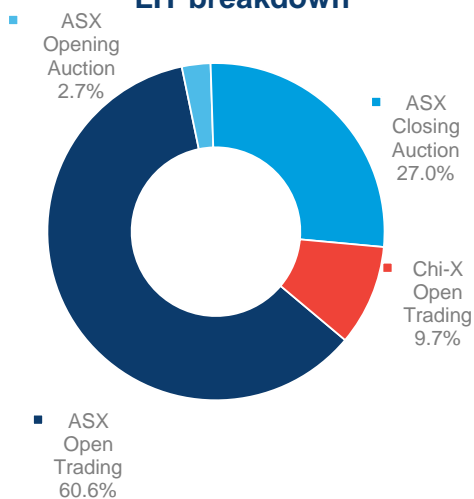
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

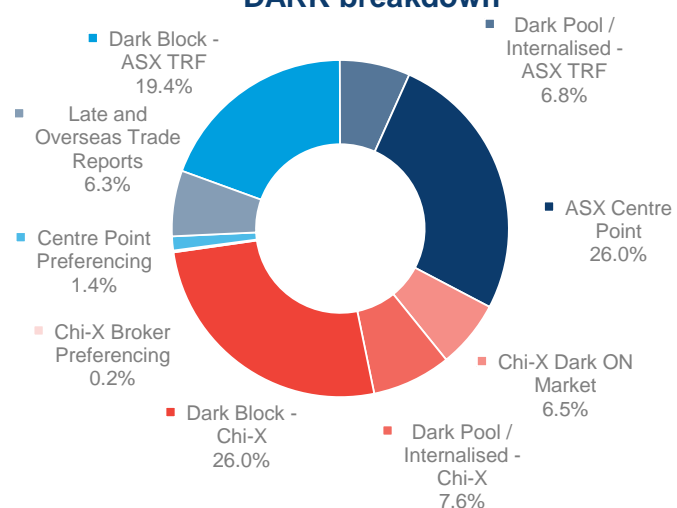
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X		TOTAL	ON-Market	OFF-Market
<b>ON-Market</b>	84.4%	75.5%	8.9%	<b>Lit</b>	76.8%	76.8%	---
<b>OFF-Market</b>	15.6%	6.6%	8.9%	<b>Dark</b>	23.2%	7.6%	15.6%
<b>TOTAL</b>	100.0%	82.1%	17.9%	<b>TOTAL</b>	100.0%	84.4%	15.6%

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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