

# AUSTRALIAN CASH MARKET REPORT



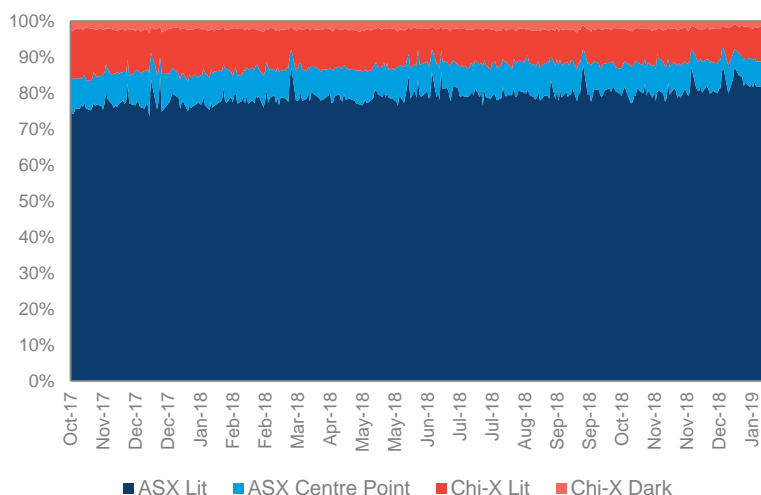
Week of 14 January 2019 to 18 January 2019

## 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
14/01/19	3,188.6	2,829.6 88.7%	2,609.6 81.8%	219.9 6.9%	359.0 11.3%	307.8 9.7%	51.2 1.6%
15/01/19	3,784.3	3,361.2 88.8%	3,049.0 80.6%	312.2 8.2%	423.1 11.2%	343.5 9.1%	79.6 2.1%
16/01/19	3,842.9	3,399.2 88.5%	3,113.7 81.0%	285.5 7.4%	443.7 11.5%	377.4 9.8%	66.3 1.7%
17/01/19	4,082.4	3,642.7 89.2%	3,351.5 82.1%	291.2 7.1%	439.7 10.8%	359.0 8.8%	80.7 2.0%
18/01/19	3,680.7	3,290.7 89.4%	3,025.7 82.2%	265.0 7.2%	390.0 10.6%	337.3 9.2%	52.6 1.4%
<b>Average</b>	<b>3,715.8</b>	<b>88.9%</b>	<b>81.5%</b>	<b>7.4%</b>	<b>11.1%</b>	<b>9.3%</b>	<b>1.8%</b>

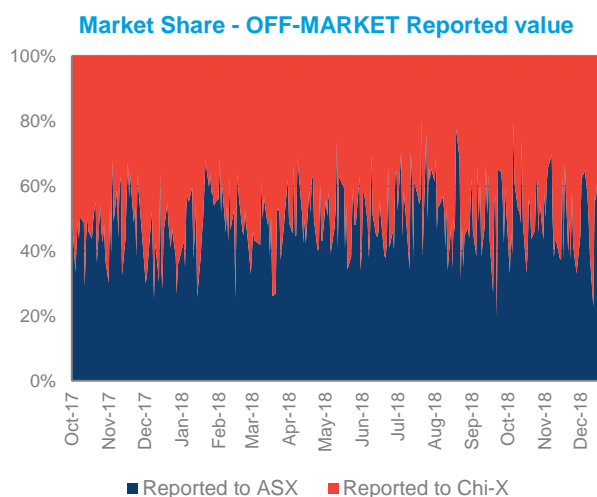
## Market Share - ON-MARKET Traded Value



## 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
14/01/19	738.1	380.5 51.6%	357.6 48.4%
15/01/19	694.8	296.5 42.7%	398.3 57.3%
16/01/19	1,744.6	1,028.3 58.9%	716.3 41.1%
17/01/19	525.3	282.8 53.8%	242.5 46.2%
18/01/19	914.0	485.0 53.1%	429.0 46.9%
<b>Average</b>	<b>923.4</b>	<b>53.6%</b>	<b>46.4%</b>



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## LIT and DARK trading

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

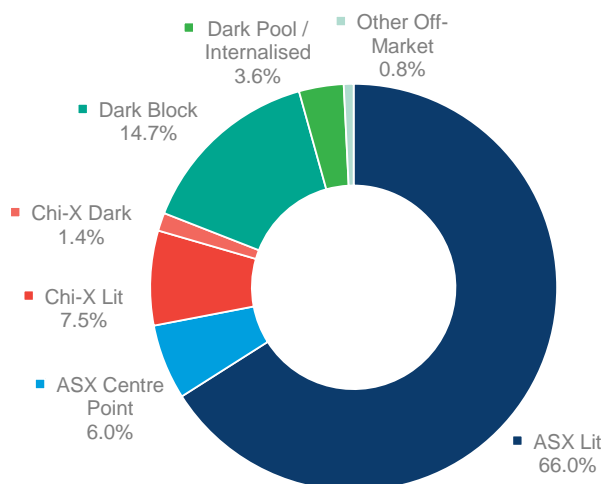
**Lit** represents the execution of orders that were displayed prior to execution.

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

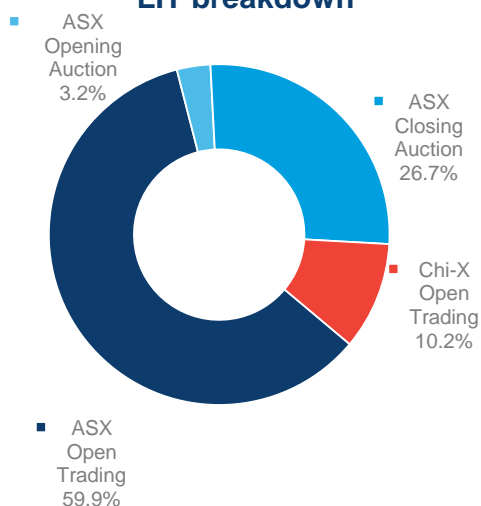
**Dark Pool / Internalised** means Off Market trades with price improvement.

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

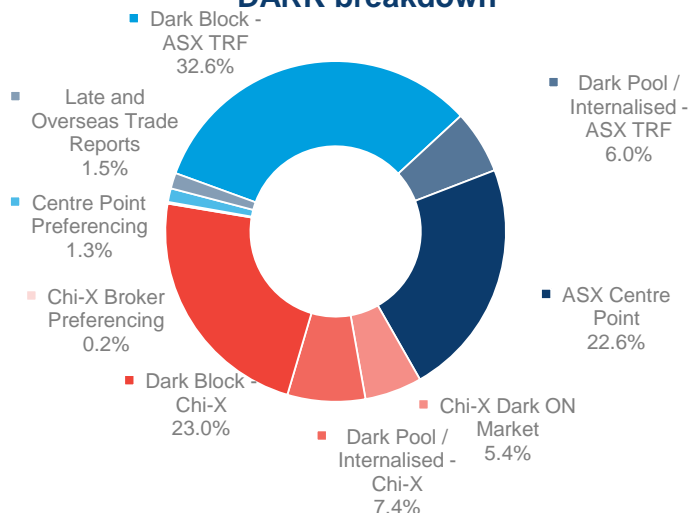
## MARKET breakdown



## LIT breakdown



## DARK breakdown



## TOTAL MARKET

	TOTAL	ASX	Chi-X		TOTAL	ON-Market	OFF-Market
<b>ON-Market</b>	80.1%	71.2%	8.9%	<b>Lit</b>	72.7%	72.7%	---
<b>OFF-Market</b>	19.9%	10.7%	9.2%	<b>Dark</b>	27.3%	7.3%	19.9%
<b>TOTAL</b>	100.0%	81.9%	18.1%	<b>TOTAL</b>	100.0%	80.1%	19.9%

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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