



ASX

AUSTRALIAN SECURITIES EXCHANGE

Accessing the VolumeMatch® prices for individual stocks listed on ASX via Thomson Reuters

Buy Side and Sell Side Traders wishing to access the VolumeMatch price for any individual stock listed on ASX can find these on the Thomson Reuters' service.

What is VolumeMatch?

VolumeMatch is a new (pre-trade) anonymous block matching execution facility. Execution occurs at a predetermined VolumeMatch price, which is generated from recent pricing activity in ASX's main Central Limit Order Book (CLOB). The minimum threshold for VolumeMatch orders is AUD1 million.

Features

- Continuous matching at the predetermined VolumeMatch price is conducted on a time priority basis
- The predetermined VolumeMatch price is periodically refreshed from the CLOB (approximately every 5 minutes)
- The order entry and matching period runs to a fixed timeframe (approximately 3 minutes)
- There is a wait period (approximately 2 minutes) between each matching period
- VolumeMatch is run between 10.30am and 3.30pm AEST

Accessing the VolumeMatch price

To see the VolumeMatch price for an ASX listed stock on the Thomson Reuters 3000 Xtra application, Display Template Version 11.8 needs to be installed. The Australian equities full quote display template is <AUST_EQUITY_3_NEW> in display template release V11.8.

Below is a screenshot taken from the Thomson Reuters 3000 Xtra Product.

The display template release Version 12.10 will show the actual minimum VolumeMatch volume to be transacted for the order size of AUD1 million.

More information

If you need assistance in accessing the VolumeMatch Price over the Thomson Reuters service, please contact your Thomson Reuters Account Representative or phone the Thomson Reuters Customer Support Centre on 1800 630 128.

BHP.AX	BHP BILLITON		BHP	ASX/ASX	AUD	18JUN10 10:27
Last	Bid	Ask	U 2 Size 1	Volume	Turnover	
38.410	38.000	38.410	100000x4784	500442	19080656	
B38.410	Net.Ch	Cls	38.630	18JUN10	Last Vol	1089
B38.410	-0.220	Open	38.120		WVAP	38.127607
B38.410		High	38.410		WVAP Vol	500442
B38.410	Pct.Chng	Low	38.120		Div Paid I	0.464707
	-0.57 %	Yr.High	44.930	06APR10	Franking	100.00
OffCls		Yr.Low	31.330	08JUL09	BksCls	05MAR10
Status	/ /SB				Pay Date	23MAR10
News		AuctionIndPrice			Ex.Date	01MAR10
Background	BHP.AXB2	AuctionIndVol			DPS	0.9515
ISIN	AU000000BHP4	SurplusVol			Yield	2.46 %
Sector	0#MATL.AX	VolMatPrice	38.410		Earnings	1.8529
BrokerPage	AXBHPb	VolMatQty	1M_AUD		P.E	20.85
		Shares On Issue	3356081497			
		Mkt.Cap('000)	128907090			
		NTA	8.76			

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