ASX Centre Point Report

September 2013

Centre Point

- **$4.6 billion** value traded, **6.1% share** of on-market trading
- Record **560 securities** traded in Centre Point, **$10 million** price improvement
- **$75 billion** matched in Centre Point since inception - **$192 million** of price improvement

Centre Point Block

- Record month - **$1.7 billion** matched
- **233 fills** above block size for a total of **$111 million**

Centre Point Sweep

- 26,580 trades with over **$147 million** of value traded

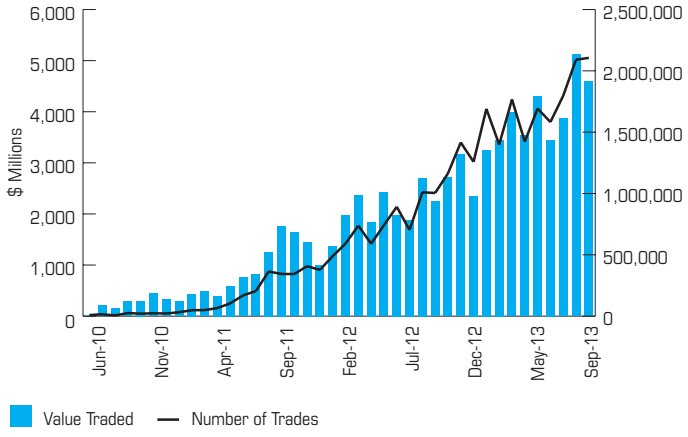
Top 5 Centre Point Block Stocks for September 2013

ASX Code	Value Traded
BHP	94,513,865
CBA	66,629,271
WBC	64,517,036
NAB	63,056,682
ANZ	59,931,209

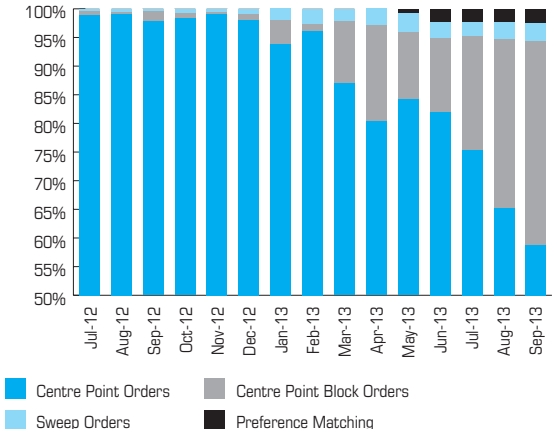
Top 5 Centre Point Sweep Stocks for September 2013

ASX Code	Value Traded
CBA	12,746,507
NAB	11,020,684
BHP	8,036,093
TLS	5,897,074
RIO	5,276,010

Centre Point



Centre Point – % of Traded Value



Centre Point is the anonymous matching service at the prevailing midpoint of the national best bid and offer.

Centre Point Block offers control over fill size and signalling risk. Centre Point Block supports a user-defined Minimum Acceptable Quantity (MAQ) level for execution. MAQ can be used on a Centre Point Block order of any size.

Centre Point Sweep is functionality that initially deals any possible price improvement volume in Centre Point and then routes any remaining order volume to deal or rest in ASX TradeMatch. Sweep is the fastest way to access Centre Point and lit liquidity on ASX.

Top 50 Stocks by Value

ASX CODE	VALUE TRADED ($M)	AVERAGE TRADE SIZE	% OF ASX VALUE TRADED	PRICE IMPROVE (BPS)
TLS	338.2	8,056.2	13.6%	10.5
FMG	168.8	5,748.6	8.9%	12.1
BHP	156.5	4,720.6	3.0%	1.8
NAB	136.0	3,440.9	3.6%	1.9
ANZ	126.3	3,098.2	3.7%	2.0
WBC	119.2	3,249.4	3.2%	1.9
WDC	112.9	3,260.4	6.1%	5.4
CBA	109.2	3,976.4	2.2%	0.9
WRT	100.8	4,450.8	16.6%	18.4
QBE	95.7	3,401.2	5.4%	4.2
SUN	84.5	3,421.7	6.9%	4.6
AMC	82.4	2,327.7	8.6%	5.7
IAG	79.7	3,523.2	9.2%	9.6
BXB	71.4	2,498.3	7.5%	6.6
SGP	66.3	3,184.1	10.4%	14.6
WES	63.9	2,687.6	3.4%	1.7
RIO	62.8	3,752.8	2.2%	1.1
AMP	62.3	3,256.2	6.5%	12.0
TCL	62.0	3,419.5	9.9%	8.3
DXS	59.1	3,982.7	12.7%	26.5
NCM	58.4	1,682.8	2.3%	5.1
WOW	54.7	2,994.3	2.8%	1.9
MGR	52.7	3,232.6	10.9%	16.3
AZJ	52.5	4,082.5	8.7%	12.0
MQG	51.3	4,501.5	3.3%	1.4
GPT	51.3	3,106.5	11.5%	15.8
GMG	50.2	2,649.8	8.6%	11.8
IPL	48.2	3,109.9	11.8%	20.3
AIO	48.2	3,043.7	11.5%	9.7
STO	46.1	2,211.6	4.6%	4.1
OSH	45.4	2,727.6	7.8%	6.9
SYD	43.4	2,591.8	9.5%	14.3
WPL	41.0	2,422.2	2.9%	1.7
QAN	39.8	2,840.7	13.1%	19.5
CCL	39.7	2,095.7	7.6%	5.0
TWE	37.5	2,348.1	10.9%	12.4
CPA	37.3	3,411.6	13.1%	23.5
CFX	35.6	2,306.9	10.6%	21.4
CSL	34.9	1,836.1	2.3%	1.1
RMD	34.6	3,685.5	6.6%	9.9
ORG	34.4	2,069.5	3.9%	4.4
DUE	32.0	2,513.6	15.8%	25.0
LEI	31.1	2,452.0	4.3%	3.6
FDC	30.8	2,538.1	11.6%	24.1
ORI	30.6	2,418.4	3.8%	3.3
MTS	30.4	1,699.3	9.0%	17.5
BLD	29.7	2,027.1	7.6%	12.1
AGK	26.9	1,551.8	4.3%	4.2
CGF	26.4	2,143.6	8.3%	10.5
BSL	26.1	1,827.1	6.7%	11.5

Top 50 Participants by Value

RANK	PARTICIPANT NAME	VALUE TRADED ($M)	PRICE IMPROVE ($)	PRICE IMPROVE (BPS)	AVERAGE TRADE SIZE
1	UBS	1,266.8	1,332,127	13.0	3,516
2	Merrill Lynch	1,154.0	964,399	9.7	2,455
3	Deutsche Securities	888.1	933,909	10.1	1,616
4	Morgan Stanley	694.0	1,034,075	22.0	2,602
5	Getco	588.5	395,022	8.1	2,392
6	Citigroup	545.8	661,807	11.3	2,852
7	Macquarie Securities	500.9	697,962	11.2	3,814
8	J.P. Morgan	482.7	502,350	10.3	2,414
9	Instinet	328.5	291,223	9.1	331
10	Goldman Sachs	277.5	303,141	11.5	4,680
11	Virtu Financial Aus	254.1	439,817	25.9	1,821
12	ITG Australia	252.0	253,347	11.5	2,016
13	Credit Suisse	251.2	352,609	15.7	3,145
14	CLSA	191.7	153,875	5.6	2,912
15	Commsec	183.6	253,211	15.6	3,996
16	Etrade Australia	143.9	210,150	19.7	4,762
17	BBY	119.3	180,448	19.0	4,278
18	Pershing	97.6	121,874	16.8	5,324
19	CIMB	92.0	99,564	10.9	6,413
20	Patersons Securities	85.7	120,918	18.5	5,349
21	Liquid Capital Australia	80.1	18,286	2.9	7,270
22	Moelis Australia	76.8	55,135	7.8	5,970
23	Morgan Stan Wealth	75.4	78,272	11.5	5,804
24	Bell Potter Securities	74.4	104,216	14.3	4,725
25	Ord Minnett	61.7	75,819	14.9	4,032
26	RBS Morgans	39.8	94,784	19.7	2,853
27	Wealthhub Securities	38.4	57,619	22.2	4,973
28	Evans & Partners	36.9	53,778	17.9	4,176
29	Eclipse Futures	34.1	11,967	3.9	8,253
30	BTIG Australia	31.6	50,015	15.3	3,935
31	RBC Securities	27.4	35,428	18.6	5,419
32	E.L.&C. Baillieu	24.3	30,611	15.4	5,688
33	Euroz Securities	22.1	54,811	30.9	2,955
34	RBS Securities Australia	20.0	9,404	4.3	8,843
35	Macquarie Equities	19.7	31,706	18.7	2,897
36	Canaccord	17.2	23,174	18.2	3,264
37	Shaw Stockbroking	16.4	21,440	16.6	3,641
38	State One Stockbroking	14.3	73,273	72.4	2,089
39	Wilson HTM	13.0	22,894	23.3	3,153
40	Petra Capital	11.6	20,328	16.2	3,570
41	Taylor Collison	10.4	215,159	45.8	2,294
42	D2MX	7.0	13,656	22.0	3,053
43	Hartleys	6.1	11,290	20.5	1,286
44	GMP Securities	5.4	16,431	28.9	1,952
45	Octa Phillip	5.1	8,566	22.4	2,066
46	Third Party Platform	3.7	4,429	13.2	3,615
47	Susquehanna Pacific	3.4	5,579	20.4	13,968
48	CCZ Statton Equities	2.9	6,734	26.0	1,889
49	CMC Markets	1.9	3,097	26.2	3,285
50	Argonaut Securities	1.8	5,350	70.5	4,691

Centre Point Largest Trades

Top 20 Centre Point trades by traded value

RANK	ASX CODE	DATE	VOLUME	% ADV*	PRICE (¢)	VALUE ($)	BEST BID	BEST OFFER	PRICE IMPROVE (BPS)	PRICE IMPROVE ($)
1	TLS	20130911	497,613	2.0%	483.5	2,405,959	483.0	484.0	10.3	2,488
2	WDC	20130926	127,614	1.6%	1,082.5	1,381,422	1,082.0	1,083.0	4.6	638
3	QBE	20130918	85,659	1.5%	1,492.5	1,278,461	1,492.0	1,493.0	3.4	428
4	TLS	20130906	250,000	1.0%	477.5	1,193,750	477.0	478.0	10.5	1,250
5	TLS	20130906	250,000	1.0%	477.5	1,193,750	477.0	478.0	10.5	1,250
6	QBE	20130906	77,910	1.4%	1,529.5	1,191,633	1,529.0	1,530.0	3.3	390
7	CLO	20130903	820,000	57.9%	144.75	1,186,950	144.5	145.0	17.3	2,050
8	FXJ	20130919	2,000,000	25.8%	56.25	1,125,000	56.0	56.5	44.4	5,000
9	HGG	20130917	342,158	10.9%	319.5	1,093,195	319.0	320.0	15.6	1,711
10	SGP	20130903	263,696	3.3%	380.5	1,003,363	380.0	381.0	13.1	1,318
11	AIO	20130918	165,780	4.9%	593.5	983,904	593.0	594.0	8.4	829
12	TLS	20130904	200,000	0.8%	485.5	971,000	485.0	486.0	10.3	1,000
13	TLS	20130904	199,605	0.8%	485.5	969,082	485.0	486.0	10.3	998
14	TLS	20130905	200,000	0.8%	484.5	969,000	484.0	485.0	10.3	1,000
15	TLS	20130920	192,576	0.8%	494.5	952,288	494.0	495.0	10.1	963
16	WRT	20130916	300,000	3.1%	298.5	895,500	298.0	299.0	16.8	1,500
17	WRT	20130911	299,062	3.1%	297.5	889,709	297.0	298.0	16.8	1,495
18	BHP	20130906	25,000	0.4%	3,503.5	875,875	3,503.0	3,504.0	1.4	125
19	WTF	20130919	179,144	32.6%	465.5	833,915	465.0	466.0	10.7	896
20	TAH	20130905	260,000	9.0%	316.5	822,900	316.0	317.0	15.8	1,300

Top 20 Centre Point trades by percentage of average daily volume

RANK	ASX CODE	DATE	VOLUME	% ADV*	PRICE (¢)	VALUE ($)	BEST BID	BEST OFFER	PRICE IMPROVE (BPS)	PRICE IMPROVE ($)
1	APK	20130912	750,000	126.7%	51.75	388,125	51.5	52.0	48.3	1,875
2	PEM	20130924	1,500,000	61.4%	31.75	476,250	31.5	32.0	78.7	3,750
3	CLO	20130903	820,000	57.9%	144.75	1,186,950	144.5	145.0	17.3	2,050
4	PAG	20130910	177,737	50.9%	41.75	74,205	41.5	42.0	59.9	444
5	APK	20130912	300,000	50.7%	51.75	155,250	51.5	52.0	48.3	750
6	APK	20130912	250,000	42.2%	51.75	129,375	51.5	52.0	48.3	625
7	APK	20130912	250,000	42.2%	51.75	129,375	51.5	52.0	48.3	625
8	APK	20130912	250,000	42.2%	51.75	129,375	51.5	52.0	48.3	625
9	APK	20130912	250,000	42.2%	51.75	129,375	51.5	52.0	48.3	625
10	RHG	20130902	322,914	41.2%	48.75	157,421	48.5	49.0	51.3	807
11	APK	20130912	225,000	38.0%	51.75	116,438	51.5	52.0	48.3	563
12	PAG	20130910	122,263	35.0%	51.75	51,045	51.5	52.0	48.3	247
13	PAG	20130910	122,177	35.0%	51.75	51,009	51.5	52.0	48.3	246
14	WTF	20130919	179,144	32.6%	465.50	833,915	465.0	466.0	10.7	896
15	CAA	20130903	500,000	29.5%	17.75	88,750	17.5	18.0	140.8	1,250
16	PAG	20130910	100,000	28.6%	41.75	41,750	41.5	42.0	59.9	250
17	PAG	20130910	100,000	28.6%	41.75	41,750	41.5	42.0	59.9	250
18	PAG	20130910	100,000	28.6%	41.75	41,750	41.5	42.0	59.9	250
19	PAG	20130910	100,000	28.6%	41.75	41,750	41.5	42.0	59.9	250
20	FXJ	20130919	2,000,000	25.8%	56.25	1,125,000	56.0	56.5	44.4	5,000

* Trade volume as % of ASX average daily volume

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