ASX Centre Point Report

December 2013

Centre Point

- **$4.8 billion** value traded, **6.7% share** of on-market trading
- **601 securities** traded in Centre Point, **$11 million** price improvement
- **$90 billion** matched in Centre Point since inception - over **$224 million** of price improvement

Centre Point Block

- **287 fills** above block size for a total of **$143 million** of value traded

Centre Point Sweep

- 32,000 trades with over **$193 million** of value traded

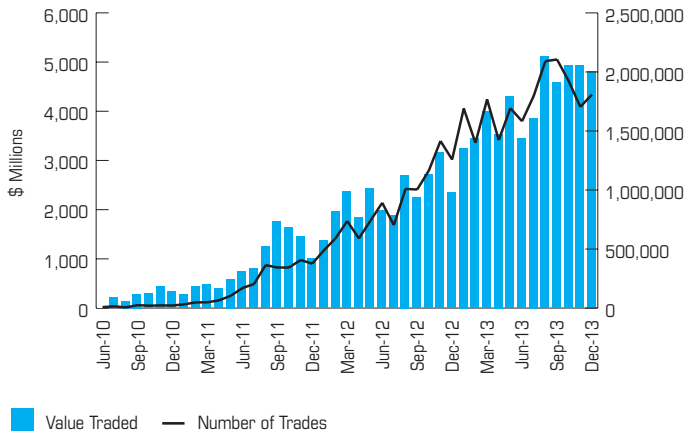
Top 5 Centre Point Block Stocks for December 2013

ASX CODE	VALUE TRADED
TLS	93,511,096
WBC	89,773,456
BHP	87,325,158
QBE	82,722,340
CBA	82,529,216

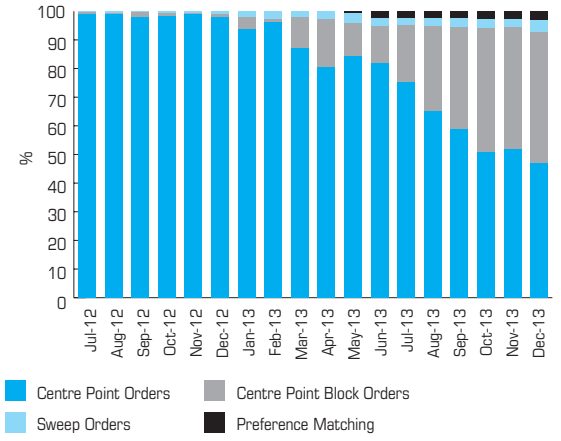
Top 5 Centre Point Sweep Stocks for December 2013

ASX CODE	VALUE TRADED
CBA	15,655,839
NAB	11,976,600
TLS	8,831,886
QBE	8,482,103
WES	8,050,939

CentrePoint Traded Value



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	352.1	8,578	14.4%	10.2
QBE	169.1	4,607	6.5%	5.4
BHP	147.4	4,608	3.0%	1.7
WBC	135.4	3,737	3.6%	2.0
WRT	133.9	5,353	15.5%	18.8
NAB	131.4	3,792	4.1%	1.9
CBA	130.5	4,312	2.7%	0.9
ANZ	115.0	3,221	3.4%	2.0
FMG	104.7	5,292	8.2%	10.2
WDC	103.1	3,783	6.7%	6.1
AMC	101.5	2,982	9.6%	5.5
AZJ	94.8	5,535	7.4%	11.6
SGP	90.0	4,053	14.4%	14.9
RIO	88.3	5,308	3.2%	1.1
AMP	81.8	5,224	10.7%	12.4
WES	79.1	3,049	4.1%	1.5
SYD	71.6	2,966	13.2%	14.8
IAG	71.2	3,131	8.3%	9.8
WPL	62.9	3,810	4.1%	1.8
GMG	59.1	2,890	13.0%	12.5
DXS	58.0	3,796	15.8%	27.3
MGR	57.0	3,145	12.8%	16.7
WOW	53.1	2,999	3.7%	2.0
OSH	51.5	3,688	8.4%	7.3
CPA	51.2	7,482	16.3%	20.7
SUN	50.7	2,309	5.6%	4.8
GPT	49.9	3,345	12.1%	16.3
MTS	48.0	2,908	10.9%	17.4
RMD	45.8	6,028	9.9%	10.4
BXB	43.0	2,612	6.4%	6.6
QAN	42.7	4,921	13.2%	26.9
CSL	41.2	2,367	3.1%	1.0
IPL	38.3	2,149	10.7%	22.0
CFX	37.2	2,938	11.7%	15.8
STO	37.2	2,313	4.1%	4.4
CCL	36.6	2,442	8.1%	5.1
GNC	36.0	4,207	11.1%	7.4
APA	35.5	1,887	10.2%	9.3
DUE	34.2	2,795	17.3%	24.8
ORI	32.1	2,364	5.5%	3.1
FDC	32.0	2,710	14.1%	23.9
HGG	31.1	5,166	10.3%	14.4
TCL	30.1	1,917	6.7%	8.3
ORG	29.0	1,972	4.7%	4.6
NCM	28.9	1,499	3.6%	8.2
REC	27.1	4,292	5.9%	15.1
MYR	26.7	2,767	10.6%	20.6
TTS	26.5	2,109	9.4%	18.2
TWE	24.7	2,891	8.9%	12.3
SHL	24.6	1,376	6.2%	4.0

Top 50 Participants by Value

RANK	PARTICIPANT NAME	VALUE TRADED ($M)	PRICE IMPROVE ($)	PRICE IMPROVE (BPS)	AVERAGE TRADE SIZE
1	UBS	1,352.1	1,501,578	13.8	4,752
2	Deutsche Securities	1,120.2	1,087,066	9.9	2,158
3	Merrill Lynch	1,092.1	884,329	9.3	2,307
4	Citigroup	818.3	1,039,633	11.8	3,888
5	Morgan Stanley	751.6	992,114	17.4	3,133
6	Macquarie Securities	492.8	523,199	11.1	5,135
7	KCG Australia	468.9	349,312	9.1	2,401
8	J.P. Morgan	402.1	418,931	9.7	3,354
9	Instinet	396.4	416,515	8.6	540
10	Virtu Financial Aus	396.1	691,281	22.8	2,659
11	Commsec	319.7	452,070	16.2	4,049
12	ITG Australia	243.4	296,601	12.7	1,752
13	Goldman Sachs	236.3	248,041	11.1	6,029
14	BBY	171.8	229,916	16.3	5,757
15	Credit Suisse	163.1	215,352	14.3	3,222
16	CLSA	153.5	146,589	6.7	3,021
17	Etrade Australia	120.2	144,791	14.9	4,784
18	Pershing	93.7	110,456	13.4	5,888
19	Liquid Capital Australia	82.6	21,626	3.1	8,029
20	Patersons Securities	69.9	88,217	15.6	5,379
21	Morgan Stan Wealth Management	64.8	79,815	11.0	6,806
22	RBS Morgans	57.7	82,177	14.8	3,044
23	Bell Potter Securities	51.3	67,867	15.2	5,042
24	Ord Minnett	49.8	62,051	16.0	5,135
25	CIMB	48.8	57,583	12.0	4,536
26	Moelis Australia	38.7	38,812	13.4	6,651
27	Eclipse Futures	34.8	12,291	3.6	8,899
28	Wealthhub Securities	28.3	38,360	17.9	4,824
29	BTIG Australia	26.9	35,347	12.4	6,251
30	Evans & Partners	24.8	34,815	16.1	4,068
31	Optiver	24.3	6,162	2.7	6,327
32	E.L.&C. Baillieu	23.4	28,111	13.6	5,141
33	State One Stockbroking	21.4	47,822	36.3	3,859
34	Macquarie Equities	16.9	27,922	19.0	5,473
35	Wilson HTM	16.6	22,260	16.6	3,724
36	Canaccord	15.8	25,333	20.8	5,426
37	Euroz Securities	14.9	30,756	21.6	3,140
38	RBC Securities	14.3	26,714	25.4	4,752
39	Shaw Stockbroking	11.9	20,041	18.8	2,434
40	Hartleys	10.6	24,382	27.8	3,837
41	Taylor Collison	10.4	19,099	21.7	2,606
42	Octa Phillip	8.4	13,547	17.8	2,937
43	RBS Securities Australia	7.4	6,454	6.9	19,504
44	Petra Capital	7.0	13,963	20.7	2,847
45	D2MX	6.2	31,050	45.3	3,759
46	AUSIEX	5.7	3,593	6.5	5,205
47	Susquehanna Pacific	5.0	5,616	14.6	24,273
48	CCZ Statton Equities	3.4	6,316	21.9	2,636
49	CMC Markets	3.2	4,671	17.4	3,871
50	GMP Securities	3.0	8,569	31.5	3,343

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	BHP	20131129	97,626	1.7%	3,742.5	3,653,653	3,742.0	3,743.0	1.3	488
1	SYD	20131223	703,977	9.9%	377.5	2,657,513	377.0	378.0	13.2	3,520
2	TLS	20131204	430,692	1.8%	503.5	2,168,534	503.0	504.0	9.9	2,153
3	TLS	20131205	335,356	1.4%	503.5	1,688,517	503.0	504.0	9.9	1,677
4	TLS	20131218	300,293	1.2%	504.50	1,514,978	504.0	505.0	9.9	1,501
5	TLS	20131205	300,000	1.2%	503.50	1,510,500	503.0	504.0	9.9	1,500
6	TLS	20131205	291,518	1.2%	503.50	1,467,793	503.0	504.0	9.9	1,458
7	AZJ	20131213	293,435	2.2%	469.50	1,377,677	469.0	470.0	10.6	1,467
8	AZJ	20131203	286,212	2.1%	475.50	1,360,938	475.0	476.0	10.5	1,431
9	EGP	20131211	548,367	16.9%	237.50	1,302,372	237.0	238.0	21.1	2,742
10	CPU	20131206	118,672	7.7%	1,084.5	1,286,998	1,084.0	1,085.0	4.6	593
11	WES	20131205	30,000	1.3%	4,216.50	1,264,950	4,216.0	4,217.0	1.2	150
12	CPA	20131206	1,000,000	8.1%	125.75	1,257,500	125.5	126.0	19.9	2,500
13	AZJ	20131203	250,000	1.9%	475.50	1,188,750	475.0	476.0	10.5	1,250
14	EGP	20131223	504,521	15.5%	232.50	1,173,011	232.0	233.0	21.5	2,523
15	CPA	20131206	804,359	6.5%	126.25	1,015,503	126.0	126.5	19.8	2,011
16	QBE	20131209	79,000	0.7%	1,251.50	988,685	1,251.0	1,252.0	4.0	395
17	TLS	20131213	196,076	0.8%	495.50	971,557	495.0	496.0	10.1	980
18	RIO	20131224	14,581	0.7%	6,660.50	971,168	6,660.0	6,661.0	0.8	73
19	TLS	20131219	190,000	0.8%	508.50	966,150	508.0	509.0	9.8	950
20	WPL	20131220	24,662	1.2%	3,858.00	951,460	3,857.0	3,859.0	2.6	247

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	FML	20131223	4,804,443	86.6%	1.15	55,251	1.1	1.2	434.8	2,402
2	SSM	20131230	150,000	56.0%	19.00	28,500	18.5	19.5	263.2	750
3	FAR	20131209	1,100,000	52.6%	3.65	40,150	3.6	3.7	137.0	550
4	SWJ	20131220	172,707	41.6%	19.75	34,110	19.5	20.0	126.6	432
5	KBC	20131206	150,000	36.8%	17.25	25,875	17.0	17.5	144.9	375
6	CSV	20131227	50,000	34.6%	93.00	46,500	92.5	93.5	53.8	250
7	PAN	20131219	200,000	32.4%	23.75	47,500	23.5	24.0	105.3	500
8	WBB	20131203	6,058	32.3%	583.50	35,348	583.0	584.0	8.6	30
9	NXT	20131216	150,000	28.5%	215.50	323,250	215.0	216.0	23.2	750
10	GDI	20131218	100,000	24.4%	89.75	89,750	89.5	90.0	27.9	250
11	MLX	20131204	283,538	22.3%	16.75	47,493	16.5	17.0	149.3	709
12	NEU	20131230	812,586	18.0%	10.25	83,290	10.0	10.5	243.9	2,031
13	EGP	20131211	548,367	16.9%	237.50	1,302,372	237.0	238.0	21.1	2,742
14	MAH	20131209	464,886	16.8%	10.75	49,975	10.5	11.0	232.6	1,162
15	AJD	20131206	25,000	15.8%	102.50	25,625	102.0	103.0	48.8	125
16	SEH	20131211	200,000	15.7%	19.75	39,500	19.5	20.0	126.6	500
17	RHG	20131206	100,000	15.7%	49.25	49,250	49.0	49.5	50.8	250
18	RHG	20131209	100,000	15.7%	49.25	49,250	49.0	49.5	50.8	250
19	EGP	20131223	504,521	15.5%	232.50	1,173,011	232.0	233.0	21.5	2,523
20	MLX	20131224	196,412	15.5%	17.50	34,372	17.0	18.0	285.7	982

* Trade volume as % of ASX average daily volume

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