

ASX Centre Point

DEEPEST LIQUIDITY. TRUE DIVERSITY. QUALITY EXECUTION.



ASX Centre Point Liquidity Report

Oct-19

ASX Centre Point

- **\$8.2 billion** traded with an average trade size of **\$1,950**
- **1337 securities** traded in ASX Centre Point with a price improvement of **\$19.0 million**
- **\$719 billion** matched in ASX Centre Point since inception - **\$1,583million** of price improvement

Centre Point Block

- **\$5.2 billion** traded, **\$2.8 billion** as single fill MAQ

ASX Sweep

- **\$31.9 billion** traded with Centre Point Sweep orders (**\$707m** matched in ASX Centre Point)

Dark Limit

- **\$465 million** traded

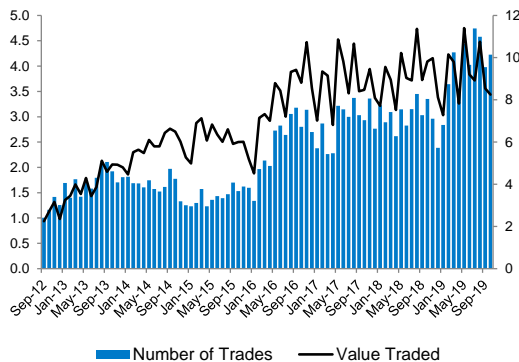
Top 5 Centre Point Block Stocks

ASX CODE	VALUE TRADED
CBA	161,267,555
TLS	159,141,444
BHP	146,642,283
CSL	121,093,786
APT	118,614,416

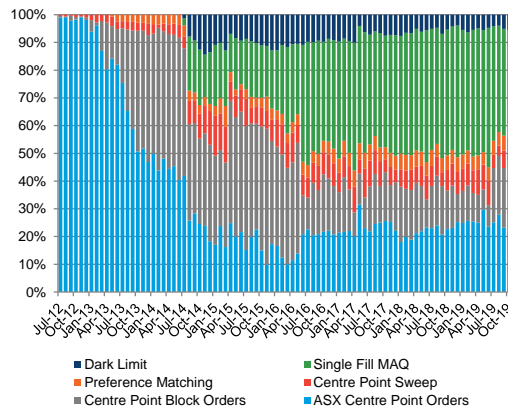
Top 5 Centre Point Sweep Stocks

ASX CODE	VALUE TRADED
CSL	80,981,065
CBA	78,466,471
BHP	68,565,646
WBC	51,634,548
RIO	47,128,237

ASX Centre Point Traded Value, \$bn



ASX Centre Point - % of Traded Value



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Top 50 Stocks by Value

ASX CODE	VALUE TRADED (\$M)	AVERAGE TRADE SIZE	% OF ASX VALUE TRADED	PRICE IMPROVE [BPS]
CBA	260.0	8,483	8.3%	0.7
CSL	252.3	5,600	8.9%	0.3
BHP	243.8	5,786	7.0%	1.5
TLS	207.6	5,494	13.5%	14.2
APT	197.1	4,271	12.1%	1.9
WBC	188.0	6,005	6.1%	1.8
FMG	184.2	3,852	7.8%	5.8
ANZ	163.3	4,168	6.4%	1.9
NAB	157.3	5,427	5.8%	1.8
MQG	151.0	5,361	8.7%	0.5
RIO	148.6	3,957	7.2%	0.7
SCG	141.0	7,165	12.0%	12.8
TWE	130.9	3,483	13.8%	3.0
ALL	130.0	3,329	15.5%	1.7
WPL	122.7	4,107	8.1%	1.7
NCM	119.5	3,395	7.3%	1.6
QAN	107.5	3,426	10.1%	7.8
BXB	101.4	2,410	11.0%	4.3
AMC	94.0	3,533	13.7%	3.6
S32	93.4	3,031	9.6%	19.9
WES	83.8	3,135	6.2%	1.3
XRO	82.4	1,951	17.3%	1.0
JHX	82.2	3,994	15.6%	2.2
TCL	74.1	3,635	5.9%	3.4
WOW	73.6	2,825	5.6%	1.5
STO	73.2	2,491	8.6%	6.5
WTC	71.6	2,752	9.6%	2.0
DXS	70.0	1,911	8.5%	4.2
GMG	67.5	1,998	5.5%	3.5
ILU	67.5	1,897	15.9%	6.1
GPT	66.2	2,978	10.6%	8.1
COL	64.1	2,205	9.6%	3.4
EVN	59.6	1,678	6.4%	11.5
RHC	59.0	2,388	10.1%	1.0
MGR	58.6	3,223	9.3%	16.2
CVY	58.4	3,364	10.0%	20.6
ORI	58.2	2,990	13.5%	2.4
A2M	57.8	2,694	7.8%	4.3
AWC	57.8	2,821	10.0%	21.9
SGP	57.6	3,829	9.5%	10.7
NST	54.5	1,490	6.5%	4.8
OSH	53.4	1,819	9.9%	7.1
AMP	52.9	2,097	9.6%	14.7
QBE	52.2	1,750	6.9%	4.0
VCX	51.4	2,899	11.3%	19.1
AOG	51.1	5,432	#N/A	23.5
AZJ	50.9	1,849	6.0%	8.5
MFG	48.0	1,769	7.9%	1.3
SYD	47.8	3,412	7.1%	6.0
COH	47.1	1,625	7.7%	0.3

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Top 50 Participants by Value

RANK	PARTICIPANT NAME	VALUE TRADED (\$M)	PRICE IMPROVE (\$)	PRICE IMPROVE (BPS)	AVERAGE TRADE SIZE
1	UBS	2,528.2	2,221,831	8.8	2,498
2	Credit Suisse	1,700.3	1,704,284	10.0	970
3	Macquarie Insto	1,567.7	1,168,493	7.5	3,343
4	Citigroup	1,503.2	1,303,206	8.7	1,905
5	Merrill Lynch	1,302.7	1,440,028	11.1	2,350
6	Morgan Stanley	1,208.2	870,811	7.2	2,245
7	Goldman Sachs	910.1	1,001,315	11.0	654
8	JPMorgan	829.3	769,097	9.3	2,557
9	Deutsche	483.9	542,022	11.2	1,740
10	Commonwealth	358.3	1,556,635	43.4	3,977
11	CLSA	276.6	268,194	9.7	2,095
12	InstinetNomura	251.7	269,146	10.7	2,458
13	ITG Aust.	239.8	243,427	10.2	2,614
14	Evans & Partner	225.9	164,998	7.3	6,273
15	Vivienne Court	224.4	70,854	3.2	9,558
16	OpenMarkets	210.0	879,591	41.9	4,242
17	Morgans	177.0	293,913	16.6	4,602
18	ABN AMRO Clear	172.5	168,073	9.7	2,459
19	Susquehanna	170.0	172,772	10.2	6,621
20	AIEX	167.5	321,772	19.2	4,948
21	Bell Potter	167.3	263,414	15.7	3,733
22	Pershing	154.8	244,741	15.8	3,167
23	Ord Minnett	154.5	187,137	12.1	3,536
24	Macquarie Retai	150.2	110,939	7.4	3,645
25	Wealthhub Sec	137.4	334,015	24.3	4,821
26	CMC Markets	125.1	358,143	28.6	4,098
27	Eclipse HK MM	122.9	34,452	2.8	21,477
28	Shaw	112.1	144,574	12.9	3,011
29	Third Party	71.6	72,564	10.1	2,406
30	Taylor	63.8	73,457	11.5	3,094
31	Canaccord	63.2	88,489	14.0	2,452
32	Wilsons	59.9	73,565	12.3	4,060
33	Euroz	58.9	161,813	27.5	2,352
34	Morgan Stnly WM	53.7	95,561	17.8	3,584
35	Baillieu	42.4	94,297	22.2	4,167
36	Moelis Sec	42.4	50,375	11.9	2,478
37	RBC Securities	41.9	74,428	17.8	6,343
38	BTIG	40.8	72,749	17.8	2,041
39	Virtu Financial	36.8	31,906	8.7	414
40	CMC Mkts	32.9	162,835	49.5	3,307
41	IBA	32.7	134,417	41.1	2,037
42	State One Stock	31.5	221,872	70.5	3,624
43	FinEx	30.4	79,354	26.1	2,281
44	Patersons	28.2	181,638	64.3	4,349
45	CITADEL	22.1	3,930	1.8	6,648
46	Hartleys	20.9	87,606	41.8	2,011
47	Morrison	17.7	48,831	27.6	2,427
48	CCZ Statton	16.5	21,590	13.1	2,158
49	Petra Capital	14.7	22,211	15.1	8,644
50	Argonaut	11.6	43,625	37.5	1,702

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Top 20 ASX Centre Point trades by traded value

RANK	ASX CODE	DATE	VOLUME	% ADV*	PRICE (¢)	VALUE (\$)	BEST BID	BEST OFFER	PRICE IMPROVE (BPS)	PRICE IMPROVE (\$)
1	AOG	20191001	4,009,660	127.9%	212.5	8,520,528	2.120	2.130	23.5	20,095.58
2	AOG	20191029	1,486,243	47.4%	213.5	3,173,129	2.130	2.140	23.4	7,448.66
3	AAA	20191025	59,180	40.0%	5,011.5	2,965,806	50.110	50.120	0.9	295.93
4	TCL	20191003	185,891	3.9%	1,455.0	2,704,714	14.540	14.560	6.8	1,860.19
5	AAA	20191018	50,000	33.8%	5,010.5	2,505,250	50.100	50.110	0.9	250.02
6	AAA	20191018	50,000	33.8%	5,010.5	2,505,250	50.100	50.110	0.9	250.02
7	AAA	20191018	50,000	33.8%	5,010.5	2,505,250	50.100	50.110	0.9	250.02
8	SCG	20191018	600,000	2.3%	384.5	2,307,000	3.840	3.850	13	3,003.91
9	MGR	20191008	705,099	7.8%	310.5	2,189,332	3.100	3.110	16.1	3,531.18
10	AOG	20191021	962,842	30.7%	213.5	2,055,668	2.130	2.140	23.4	4,825.51
11	WTC	20191029	72,029	5.5%	2,699.5	1,944,423	26.990	27.000	1.8	360.21
12	SCG	20191017	482,792	1.9%	395.0	1,907,028	3.940	3.960	25.3	4,840.17
13	AZJ	20191018	322,572	4.1%	581.5	1,875,756	5.810	5.820	8.6	1,614.25
14	MPL	20191031	553,386	9.3%	336.5	1,862,144	3.360	3.370	14.8	2,771.05
15	SCG	20191017	471,906	1.8%	389.5	1,838,074	3.890	3.900	12.8	2,362.56
16	AOG	20191021	840,000	26.8%	213.5	1,793,400	2.130	2.140	23.4	4,209.86
17	AOG	20191001	828,158	26.4%	212.5	1,759,836	2.120	2.130	23.5	4,150.56
18	BHP	20191017	48,564	1.0%	3,491.5	1,695,612	34.910	34.920	1.4	242.85
19	APT	20191009	47,825	1.8%	3,375.5	1,614,333	33.750	33.760	1.4	239.16
20	WTC	20191029	59,328	4.5%	2,700.0	1,601,856	26.990	27.010	3.7	593.50

Top 20 ASX 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	DN8	20191009	289,000	1150.8%	26.75	77,308	0.265	0.270	94.3	729.32
2	GOW	20191008	30,000	254.9%	230.00	69,000	2.300	2.300	0	0.00
3	CRD	20191010	403,655	227.2%	219.50	886,023	2.190	2.200	22.8	2,022.88
4	GMR	20191015	3,943,362	173.6%	1.55	61,122	0.015	0.016	333.3	2,037.40
5	CSV	20191025	4,058,541	156.1%	30.25	1,227,709	0.300	0.305	83.3	10,230.91
6	AOG	20191001	4,009,660	127.9%	212.50	8,520,528	2.120	2.130	23.5	20,095.58
7	VLW	20191010	353,609	123.0%	233.50	825,677	2.330	2.340	21.4	1,771.84
8	CRD	20191010	207,504	116.8%	219.50	455,471	2.190	2.200	22.8	1,039.89
9	ANL	20191031	11,206,000	107.2%	0.25	28,015	0.002	0.003	2500	7,003.75
10	ANL	20191031	10,000,000	95.7%	0.25	25,000	0.002	0.003	2500	6,250.00
11	CLQ	20191023	771,161	86.0%	24.75	190,862	0.245	0.250	102	1,947.57
12	CRD	20191009	152,650	85.9%	219.50	335,067	2.190	2.200	22.8	764.99
13	CRD	20191009	151,068	85.0%	219.50	331,594	2.190	2.200	22.8	757.06
14	WIC	20191007	32,000	83.1%	106.50	34,080	1.060	1.070	47.1	160.75
15	PPH	20191031	79,886	76.6%	294.50	235,264	2.940	2.950	17	400.11
16	AAC	20191028	456,650	74.0%	99.75	455,508	0.995	1.000	25.1	1,144.49
17	BLY	20191029	5,000,000	69.7%	0.70	35,000	0.006	0.008	1666.6	5,833.33
18	BLY	20191029	5,000,000	69.7%	0.70	35,000	0.006	0.008	1666.6	5,833.33
19	PPH	20191031	67,500	64.8%	294.50	198,788	2.940	2.950	17	338.07
20	EPW	20191029	494,777	64.6%	240.50	1,189,939	2.400	2.410	20.8	2,479.04

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ASX Centre Point: Advanced Order Types

Centre Point non-displayed liquidity matched at the mid-point or other permitted price step inside the National Best Bid and Offer (NBBO).

Centre Point Block attach a user defined Minimum Acceptable Quantity (MAQ) to your ASX Centre Point order and only execute when the MAQ is satisfied. Helps users source natural block liquidity and protect orders from 'pinging'.

Centre Point Any Price Block: Orders can execute at any price at or outside the NBBO subject to meeting the pre-trade transparency block trade tiers.

ASX Sweep in one transaction, seamlessly interact with dark liquidity in ASX Centre Point and lit liquidity in ASX TradeMatch. Remaining liquidity rests in ASX TradeMatch. ASX Sweep offers the fastest possible routing between these two liquidity venues for aggressive order flow whilst minimising routing signals and increasing execution certainty.

Centre Point Preferencing enables users to maximise crossings.

Single Fill (MAQ) orders execute only where the MAQ is satisfied by a single, opposing order. Enables users to discover natural block liquidity, minimise information leakage and have some level of control over which counterparties they engage with inside the system.

Dark Limit orders execute at any permitted dark price up to your order's limit price. Enables users to leverage price improvement opportunities within the NBBO.

ASX Sweep Dual Post simultaneously rest orders in ASX Centre Point and ASX TradeMatch at limit +1/2 tick with no risk of over fill.

Further Information

For more information on this month's report, please contact:

Trading Services

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