

ASX Centre Point

DEEPEST LIQUIDITY. TRUE DIVERSITY. QUALITY EXECUTION.



ASX Centre Point Liquidity Report

Sep-19

ASX Centre Point

- **\$8.5 billion** traded with an average trade size of **\$2,148**
- **1339 securities** traded in ASX Centre Point with a price improvement of **\$21.6 million**
- **\$711 billion** matched in ASX Centre Point since inception - **\$1,564million** of price improvement

Centre Point Block

- **\$5.4 billion** traded, **\$3.3 billion** as single fill MAQ

ASX Sweep

- **\$35.0 billion** traded with Centre Point Sweep orders (**\$540m** matched in ASX Centre Point)

Dark Limit

- **\$435 million** traded

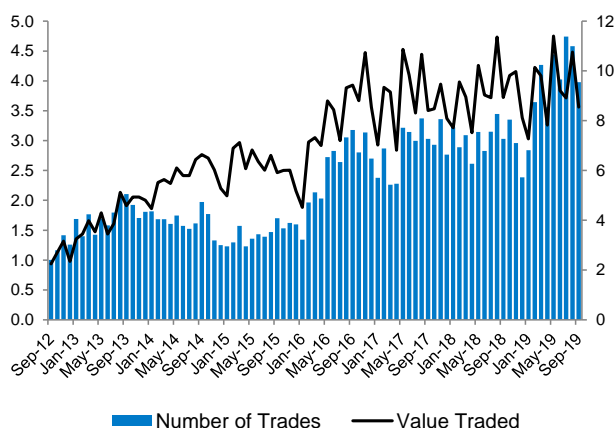
Top 5 Centre Point Block Stocks

ASX CODE	VALUE TRADED
BHP	180,722,642
CBA	174,957,677
TLS	138,614,012
RIO	129,667,433
FMG	115,950,875

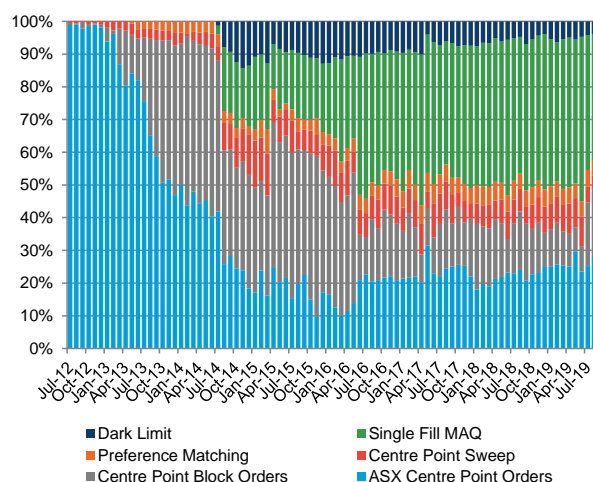
Top 5 Centre Point Sweep Stocks

ASX CODE	VALUE TRADED
CBA	82,011,627
RIO	63,961,871
BHP	63,068,721
CSL	61,588,322
NCM	59,522,236

ASX Centre Point Traded Value, \$bn



ASX Centre Point - % of Traded Value



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Sep-19

Top 50 Stocks by Value

ASX CODE	VALUE TRADED (\$M)	AVERAGE TRADE SIZE	% OF ASX VALUE TRADED	PRICE IMPROVE [BPS]
BHP	289.6	6,968	7.2%	1.4
TLS	244.1	6,253	11.8%	14.0
CBA	225.5	8,694	6.3%	0.7
MQG	206.8	5,778	12.2%	0.5
FMG	196.7	4,360	6.7%	5.8
RIO	192.8	4,978	8.0%	0.7
NCM	188.6	5,195	10.1%	1.6
CSL	177.8	5,321	7.0%	0.3
GMG	173.5	3,641	6.5%	3.7
NAB	163.5	6,476	5.1%	1.8
WBC	155.7	5,292	5.5%	1.8
WOW	154.3	4,983	8.2%	1.5
WPL	146.1	4,972	8.4%	1.7
ANZ	123.0	3,834	5.3%	1.9
BXB	118.8	3,406	11.8%	4.5
S32	111.6	5,118	9.7%	18.5
APT	111.0	2,874	8.1%	2.0
COL	104.8	3,171	14.0%	3.5
A2M	100.2	3,500	9.4%	4.1
WES	98.5	3,312	6.4%	1.4
SCG	90.2	4,450	9.0%	12.6
RHC	89.3	2,452	8.7%	1.0
AMC	87.2	3,185	9.5%	3.6
DXS	81.2	2,263	9.4%	4.1
BAL	80.2	5,748	13.9%	5.5
TCL	79.4	3,457	5.9%	3.5
QAN	75.0	4,371	9.5%	8.1
EVN	67.9	1,898	6.5%	10.5
TWE	66.6	2,277	8.3%	2.8
STO	64.4	3,078	6.5%	6.6
AWC	62.7	2,958	9.1%	21.7
MGR	61.5	3,099	8.3%	16.4
OSH	60.3	2,278	7.0%	6.9
GPT	60.0	3,516	9.0%	8.1
ALL	59.0	2,297	7.6%	1.8
ORG	56.9	2,571	8.5%	6.5
ILU	56.2	1,738	12.0%	6.9
ORI	53.6	2,656	14.7%	2.5
AZJ	53.3	2,323	6.3%	8.5
MFG	53.1	2,011	7.9%	1.3
BSL	50.8	1,400	6.9%	4.1
BPT	49.7	2,182	7.2%	19.8
CHC	49.3	1,735	9.8%	4.4
QBE	48.8	1,931	6.0%	4.0
WTC	48.4	1,893	8.2%	1.8
IGO	48.2	2,041	10.4%	8.0
NST	46.3	1,516	5.7%	4.6
COH	45.7	1,264	7.8%	0.3
CYB	45.6	4,416	17.6%	22.4
JHX	45.6	2,945	8.1%	2.3

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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	2,932.9	2,624,528	8.9	2,657
2	Merrill Lynch	1,646.5	1,684,789	10.2	2,848
3	Morgan Stanley	1,544.7	1,249,226	8.1	2,111
4	Macquarie Insto	1,492.6	1,189,623	8.0	3,476
5	Citigroup	1,257.3	1,160,893	9.2	1,900
6	Credit Suisse	1,213.9	1,208,044	10.0	898
7	Goldman Sachs	956.5	1,018,683	10.7	749
8	JPMorgan	939.4	1,006,326	10.7	2,948
9	Deutsche	429.7	531,564	12.4	1,717
10	InstinetNomura	401.7	518,478	12.9	4,258
11	Commonwealth	345.5	2,194,896	63.5	4,238
12	CLSA	321.3	321,800	10.0	2,776
13	ABN AMRO Clear	309.7	278,292	9.0	3,834
14	OpenMarkets	264.4	1,252,389	47.4	4,172
15	ITG Aust.	241.1	271,467	11.3	3,176
16	Bell Potter	198.4	266,554	13.4	4,292
17	AIEX	178.0	382,390	21.5	5,204
18	Morgans	173.8	283,585	16.3	5,165
19	Evans & Partner	172.6	128,590	7.4	5,305
20	Macquarie Retai	172.4	188,715	10.9	3,597
21	CMC Markets	164.4	497,362	30.3	4,155
22	Susquehanna	158.6	173,302	10.9	6,211
23	Pershing	148.4	304,361	20.5	3,384
24	Shaw	147.1	164,164	11.2	3,334
25	Ord Minnett	142.2	191,948	13.5	4,618
26	Wealthhub Sec	123.1	414,468	33.7	4,958
27	Eclipse HK MM	111.0	36,651	3.3	21,439
28	Euroz	77.6	221,508	28.5	2,762
29	Taylor	73.9	93,314	12.6	3,559
30	Wilson	73.9	101,276	13.7	4,981
31	BTIG	62.7	110,873	17.7	3,153
32	Moelis Sec	55.3	63,777	11.5	3,663
33	Morgan Stnly WM	53.5	70,578	13.2	4,825
34	Canaccord	52.9	75,114	14.2	2,310
35	Third Party	50.9	59,442	11.7	2,535
36	FinEx	37.6	84,643	22.5	2,929
37	CMC Mkts	36.5	176,098	48.3	4,221
38	Patersons	36.0	211,569	58.8	3,716
39	Baillieu	35.9	76,674	21.4	4,104
40	Vivienne Court	34.7	10,379	3.0	6,692
41	Virtu Financial	33.7	30,952	9.2	468
42	State One Stock	28.0	325,466	116.4	4,101
43	RBC Securities	27.8	48,048	17.3	4,206
44	IBA	25.0	111,543	44.7	1,672
45	Hartleys	24.9	125,789	50.6	2,549
46	CITADEL	20.2	3,768	1.9	6,528
47	CCZ Statton	17.9	14,793	8.2	1,916
48	Petra Capital	13.5	35,375	26.3	4,453
49	Morrison	8.9	48,436	54.7	2,503
50	Liquid Capital	8.0	8,014	10.0	7,863

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Sep-19

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	QAN	20190918	582,452	8.2%	652.5	3,800,499	6.520	6.530	7.6	2,914.49
2	RHC	20190917	50,000	2.3%	6,205.0	3,102,500	62.050	62.050	0	0.00
3	AOG	20190905	1,430,673	30.4%	211.5	3,025,873	2.110	2.120	23.6	7,170.32
4	AAA	20190906	60,000	36.3%	5,008.5	3,005,100	50.080	50.090	0.9	300.03
5	SCG	20190926	650,000	4.3%	393.0	2,554,500	3.920	3.940	25.5	6,516.58
6	AOF	20190911	840,000	81.5%	301.5	2,532,600	3.010	3.020	16.6	4,206.98
7	AAA	20190920	50,400	30.5%	5,011.5	2,525,796	50.110	50.120	0.9	252.03
8	QAN	20190918	371,528	5.2%	652.5	2,424,220	6.520	6.530	7.6	1,859.06
9	AOG	20190905	1,031,502	21.9%	211.5	2,181,627	2.110	2.120	23.6	5,169.73
10	RIO	20190918	23,011	1.4%	9,295.5	2,138,988	92.950	92.960	0.5	115.06
11	AOG	20190902	982,163	20.9%	211.5	2,077,275	2.110	2.120	23.6	4,922.45
12	WOW	20190916	55,814	1.7%	3,609.5	2,014,606	36.090	36.100	1.3	279.11
13	ORG	20190916	250,116	4.9%	796.5	1,992,174	7.960	7.970	6.2	1,251.37
14	APT	20190911	62,813	2.6%	3,160.5	1,985,205	31.600	31.610	1.5	314.11
15	CBA	20190924	23,650	0.8%	8,254.5	1,952,189	82.540	82.550	0.6	118.26
16	WPL	20190916	58,952	1.8%	3,282.5	1,935,099	32.820	32.830	1.5	294.80
17	NAB	20190924	60,782	0.9%	2,990.5	1,817,686	29.900	29.910	1.6	303.96
18	NAB	20190926	56,518	0.9%	2,978.0	1,683,106	29.770	29.790	3.3	565.37
19	WPL	20190916	50,000	1.5%	3,284.5	1,642,250	32.840	32.850	1.5	250.04
20	WOW	20190912	44,786	1.3%	3,666.0	1,641,855	36.660	36.660	0	0.00

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	SHE	20190910	2,950,000	782.0%	1.25	36,875	0.012	0.013	416.6	1,536.46
2	BKY	20190903	200,000	105.4%	24.00	48,000	0.235	0.245	212.7	1,021.28
3	BKY	20190903	200,000	105.4%	24.00	48,000	0.235	0.245	212.7	1,021.28
4	BBC	20190913	40,000	104.5%	68.50	27,400	0.680	0.690	73.5	201.47
5	RHL	20190903	210,000	101.4%	439.50	922,950	4.390	4.400	11.3	1,051.20
6	SDI	20190917	93,596	92.9%	74.00	69,261	0.735	0.745	68	471.16
7	AOF	20190911	840,000	81.5%	301.50	2,532,600	3.010	3.020	16.6	4,206.98
8	YAL	20190930	8,869	80.2%	308.00	27,317	3.070	3.090	32.5	88.98
9	EGA	20190913	100,000	78.5%	27.50	27,500	0.270	0.280	185.1	509.26
10	ROG	20190919	20,000,000	72.7%	0.35	70,000	0.003	0.004	1666.6	11,666.67
11	RIC	20190924	449,045	72.6%	98.25	441,187	0.980	0.985	25.5	1,125.48
12	FLOT	20190918	21,589	72.5%	2,510.50	541,992	25.100	25.110	1.9	107.97
13	GMR	20190904	2,000,000	65.8%	1.65	33,000	0.016	0.017	312.5	1,031.25
14	RHL	20190906	130,000	62.8%	439.50	571,350	4.390	4.400	11.3	650.74
15	RHL	20190903	126,000	60.8%	439.50	553,770	4.390	4.400	11.3	630.72
16	ANL	20190912	10,000,000	60.1%	0.25	25,000	0.002	0.003	2500	6,250.00
17	TV2	20190906	2,500,000	59.7%	1.05	26,250	0.010	0.011	500	1,312.50
18	PEA	20190905	790,000	58.0%	97.25	768,275	0.970	0.975	25.7	1,980.09
19	OMH	20190925	500,000	58.0%	45.75	228,750	0.455	0.460	54.9	1,256.87
20	MOC	20190917	49,940	55.3%	111.50	55,683	1.110	1.120	45	250.82

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 Prefencing 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

Trade Execution

E TradeExecution@asx.com.au

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