In the case of Equity Securities the amount is calculated on the basis that Equity Securities issued by a single issuer in the same class, or the classes of which differ only as to the amount of dividend or distribution payable, and with the same paid up value will be aggregated.

The Crossing must be effected during Open Session State for the relevant Cash Market Product (on the Trading Platform other than PureMatch).

Introduced 20/04/15

PART B. CROSSINGS IN DERIVATIVES MARKET PRODUCTS

Crossings in Derivatives Market Products and Derivatives Combinations may be effected in accordance with Part B of this Procedure as follows.

1 Crossing Orders in Derivatives Market Products

A Trading Participant may effect a Crossing of Orders in a single Contract Series, Derivatives Only Combination or Derivative/Cash Combination as follows:

Method 1:

(a) The Trading Participant enters a Quote Request specifying the Contract Series code or Combination code and quantity for which they seek to transact a Crossing.

(b) A Quote Request for the total quantity sought to be crossed is automatically sent to Market Makers in the Contract Series or, if there is no obligated Market Maker, to all Trading Participants. 15 seconds after making the Quote Request the Trading Participant may seek to proceed with the Crossing by entering the Bid and the Offer into TradeMatch.

Method 2:

(c) The Trading Participant enters a Bid (or Offer) into TradeMatch specifying the Contract Series code or Combination code and quantity at the price at which they seek to transact the Crossing.

(d) The Trading Participant then enters a Quote Request specifying the Contract Series code or Combination Code and quantity sought to be crossed.

(e) A Quote Request for the total quantity sought to be crossed is automatically sent to Market Makers in the Contract Series or, if there is no obligated Market Maker, to all Trading Participants. 15 seconds after making the Quote Request the Trading Participant may seek to proceed with the Crossing by entering the Offer (or Bid) into TradeMatch.

2. Crossings using Automated Order Processing

A Crossing can be effected by matching in a Trading Platform a Bid or Offer entered or amended using Automated Order Processing with a pre-existing or simultaneously entered or amended Bid or Offer of the Trading Participant, if:

(a) the Trading Participant has made the disclosure required under ASIC Market Integrity Rule 5.1.8;

(b) the Trading Participant has not pre-arranged the entry of the Bids or Offers; and

(c) the same Authorised Person does not enter both sides of the Crossing.

3. Restrictions on Crossings of Derivatives Market Products

   (a)   A Trading Participant must not commence a Crossing in any single Contract Series or Combination until any previous Crossing by that Trading Participant in that Contract Series or Combination has been effected.

   (b)   In relation to paragraph 1 above:

         (i)   if a Crossing under Method 1 is started but not completed twice within a 2 minute period then a Trading Participant must wait 5 minutes before proceeding with the Crossing under either Method 1 or Method 2;

         (ii)   if a Crossing under Method 2 is started but not completed a Trading Participant must wait 5 minutes before proceeding with the Crossing under either Method 1 or Method 2.

   (c)   A Trading Participant may effect a Crossing (even though it is not a Special Crossing) within the period after Trading Close referred to in Rule [3431], provided that the Trading Participant complies with Rule [3431]. If the Trading Participant obtains a market quote from Market Makers contacted under the Procedure to Rule [3431], the Crossing must be effected within the market established by those quotes.

Amended 29/11/10, 14/04/14

Removal or retention of Orders at end of day

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Unless otherwise determined by ASX:

(a)   all unmatched Orders in respect of Cash Market Transactions, (excluding Warrants and Structured Products) in TradeMatch at the end of each Trading Day will be carried over to the next Trading Day, with the exception of the following Orders which are purged by ASX at the end of each Trading Day or as specified below:

      (i)   Orders which are more than 60% away from the best Bid and Offer, with a price threshold of 20 cents;

      (ii)   Orders with validity set to 'Day', 'Date' and 'Exp';

      (iii) Orders for a Cash Market Product which is the subject of a corporate action (eg ex dividend);

      (iv)   Orders for a Cash Market Product that has been de-listed intra-day;

      (v)   Orders that are Cash Market Transactions (excluding Warrants and Structured Products) that are centrally inactivated as a result of entering the Suspend Session State. These orders will be purged immediately.

(b)   all unmatched Orders in respect of Derivatives Market Transactions in TradeMatch will be removed at the end of each Trading Day;

(c)   all unmatched Orders in respect of Combinations in TradeMatch will be removed at the end of each Trading Day;

(d)   all unmatched Orders in the VolumeMatch Book will be removed after participating in one Session State in the VolumeMatch Book or when the value of the Order is less than the minimum size for trades in accordance with Rule [4201];

(e)   all unmatched Orders in PureMatch will be removed at the end of the each Trading Day;

(f)   all unmatched Centre Point Orders will be removed at the end of each Trading Day.

Amended 29/11/10, 28/11/11, 20/02/12, 06/08/18