

TRADE REPORT TYPE	CHI-X CODE	IRESS CODE	FIDESSA CODE	COMPARABLE ASX CODE	MINIMUM REQUIREMENTS SUMMARY	REPORTING/ VALIDATION TIMES	UPDATES VWAP
NBBOX Trades within the spread (meaningful price improvement)	S	NX	SS	NX	Trade price is validated against the NBBO at time of receipt, with an ASIC approved tolerance.	Continuous Trading 10:00 -16:12:59. Where a valid two-sided spread exists – for further details refer to Chi-X NBBO methodology.	YES
Block Trade	B	SP	BB	S1	For Equity Market Products¹; Not Less than \$1m for Tier 1 Not less than \$500k for Tier 2 Not less than \$200k for Tier 3	06:35 to 18:55	NO
Large Portfolio Trade	P	SX	PP	SX	Client to client. Total Not Less Than \$5m AUD and ≥ 10 products with ≥ \$200k value each. Any additional stocks do not have a minimum value requirement.	06:35 to 18:55	NO
Large Portfolio Trade – Facilitated (Delayed reporting accepted)	p ²	SXDE ³	PR	SX	Principal to Client. Total Not Less Than \$5m AUD and ≥ 10 products with ≥ \$200k value each. Any additional stocks do not have a minimum value requirement.	06:35 to 18:55 • If done before 13:00, reportable until 9:45 next trading day. • If received after 13:00, reportable until 13:00 next day.	NO
Large Principal Transaction	T	PX	TT	S1	FSSBSC Categories A – Not less than \$15m B - Not less than \$10m C - Not less than \$ 5m D - Not less than \$2m	06:35 to 18:55	NO
Large Principal Transaction (Delayed reporting accepted)	t ⁴	PXDE ³	LR	S1	FSSBSC Categories A – Not less than \$15m B - Not less than \$10m C - Not less than \$ 5m D - Not less than \$2m	06:35 to 18:55 • If done before 13:00, reportable until 09:45 next trading day. • If received after 13:00, reportable until 13:00 next trading day.	NO
Booking Purposes Trade	X	BP	XB	BP	Booking purposes only (not publicly disseminated)	06:35 – 18:55	NO
Post Trading Hours (Late Trades)	L	PC	LL	L1-L5	1 – Genuine Book Squaring 2 – Hedging 3 – Narrowly missed execution in CSPA 4 – Error Rectification 5 – Put Through	16:13 – 16:43	NO
Out of Hours (Evening Trades)	E	LT ³	EE	OS,OR,LT	Order received during Out of Hours Period	16:43-07:00 (next trading day). Can report until 09:45 (next trading day)	NO
Pre-Trading Hours (Morning Trades)	M	PO	MM	OS,OR,LT	• Principal or agency trades • Overseas resident clients • Recognised stock exchange	07:00 – 09:45	NO

¹Tiers published quarterly by ASIC at <http://www.asic.gov.au/block-trade-tiers>

²Displayed as 'P' on market data

³Requires negotiated time to be entered

⁴Displayed as 'T' on market data

Trade Reporting Windows

TRADING DAY ONE (T)								TRADING DAY 2 (T+1)		
06:35	07:00	09:45	10:00	13:00	16:13	16:43	18:55	07:00	09:45	13:00
B - Block Trades										
P - Large Portfolio Trade										
p - Large Portfolio Trade - Delayed Reporting								→	Delayed, before 13:00	Delayed, after 13:00
T - Large Principal Transaction										
t - Large Principal Transaction - Delayed Reporting								→	Delayed, before 13:00	Delayed, after 13:00
X - Booking Purposes										
s - NBBOX										
L - Post Trading										
E - Out of Hours									Report until 09:45	
M - Pre Hours										
06:35	07:00	09:45	10:00	13:00	16:13	16:43	18:55	07:00	09:45	13:00

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This document is a high level guide for informational purposes only and is not intended to be an exhaustive statement of the requirements for trade reports, which can be found in the Market Integrity Rules (Competition in Exchange Markets), Operating Rules, Operating Rules: Procedures and the Chi-X Technical Specifications.

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