



CORPORATION LIMITED

SFE Austraclear System

Participant Report Specifications

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Table of Contents

1	Introduction.....	4
2	Section One – Key Report Comparison.....	5
2.6	Holding Report.....	6
2.7	Settlement Instruction Report	9
2.8	Cash Report.....	16
2.9	Field Comparison.....	19
3	Section Two – Remaining Reports	22
3.1	Report Listing	22
3.2	Cash List Report (Interim and Final).....	25
3.3	Cash Record Limit Audit Report	29
3.4	Maturing Securities Report.....	31
3.5	Role Allocation Report	33
3.6	Holding Report.....	35
3.7	Income Receivable Report.....	38
3.8	Record Date Report.....	41
3.9	Issuer Representative’s Holding Report	44
3.10	Outstanding Deposits and Withdrawals Report.....	47
3.11	Pledged Securities.....	49
3.12	Security Details.....	52
3.13	Market Repo Coupon Report.....	54
3.14	Settlement Instruction Enquiry	57
3.15	Issuer Representative’s Turnover Report.....	64
3.16	IRS Payments & Receipts Due Report	67
3.17	Issuer Representative’s Record Date Report	71
3.18	Cash Report.....	74
3.19	Issuer Representatives 1 st Run FIS Payments Report.....	78
3.20	Issuer Representative’s 2 nd Run FIS Payments Report.....	81
3.21	IRS Payment Report	85
3.22	Issuer Representative’s DSS Maturities Payments Report	95
3.23	FIS Open Trade Report.....	98
3.24	DSS Open Trade Report	101
3.25	Interest Rate Swaps Open Trade Report.....	104
3.26	Market Repo Open Trade Report.....	112
3.27	Cash Open Trade Report.....	116
3.28	FX Open Trade Report.....	119
3.29	FRA Open Trade Report.....	122
3.30	RBA Repo Open Trade Report.....	125

Participant Report Pack

1 Introduction

The following pack is designed to provide a guide for SFE Austraclear Participants to map existing FINTRACS system reports to the equivalent SFE Austraclear Replacement System Reports – Print and CSV reports.

The pack consists of three sections as detailed below:

Section One

A field by field mapping of the five most utilised Memreq CSV reports.

Detailed specification the three key SFE Austraclear Replacement System Reports that will replace the five most utilised Memreq reports are listed in Section One.

Section Two

Detailed specifications of the majority of remaining SFE Austraclear Replacement System Reports the available for publication at this time.

Example reports and CSV's will be made available on the SFE website as soon as practicable.

2 Section One – Key Report Comparison

This section contains detailed specifications of the three SFE Austraclear Replacement System Reports that will replace the five most utilised Memreq reports.

These are summarised below:

SFE Report No*	Report Name	Format(s) Available	Screen Name for Online retrieval
11	Holding Report	PDF, CSV	View Holdings
29	Settlement Instruction Report	PDF, CSV	View Settlement Instructions
51	Cash Report	PDF, CSV	View Cash Records

* The SFE Report Numbers mentioned above are the SFE Austraclear internal report identification numbers and are included here to aid in any further questions or clarifications.

2.6 Holding Report

2.6.1 Description

The Holding Enquiry displays all securities in the participant's portfolio at the current date. The report will display sub-totals by account, and grand totals by sub participant.

2.6.2 Format

- PDF & CSV

The field ordering for the CSV version of this report is to follow the field ordering outlined in this report specification

2.6.3 Products

- Discount Securities
- Fixed Interest Securities

2.6.4 Report / Page Header Layout

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Sub-Participant	The name and code of the participant who owns the holdings.
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

2.6.5 Report Details Layout

Field Name	Description
Instrument Class	Possible values: FIS DSS This is a group heading, not a column.

Field Name	Description
Sub Account	The account of the participant in which the holding is maintained. This is a sub group heading, not a column.
Series	The series code which identifies this security.
ISIN	The unique reference used to identify the security.
Issuer	The issuer of the series.
Place Payable	The sub participant code of the place where the security is presented for payment at maturity. Information available at the series level. Applicable for DSS only*.
Prime Name	The sub participant code of the Prime Name on BAs, BEs or NBs. Information available at the series level. Applicable for DSS only*.
Payee	The sub participant code of the acceptor on BAs, BEs or NBs. Information available at the series level. Applicable for DSS only*.
Annual Interest Rate	The annual interest rate for the series. This applies only to Fixed Income Securities*. The report is to display whatever the system displays for this field. The system calculates out to 8 decimal places but displays only to 4 decimal places. Therefore, the report should display Annual Interest Rate as per the application out to 4 decimal places.
Maturity Date	The date on which this instrument matures. Format – DD-MON-YYYY
Volume	The total volume of security held, regardless whether it is available, reserved or pledged.
Reserved	The total volume of the holding which has been allocated to transactions.
Pledged	The total volume of the holding which has been pledged.
Available	The total volume of available holdings for the series
Series Description	A free format field containing the Series Description. Applicable to FIS Securities only – will be blank for DSS.

Field Name	Description
Drawer	A free format field detailing the Drawer on , EBAs, BAs, BEs or NBs. Information available at the series level. Applicable for DSS only*. If the free format name is longer than the report field length, it should be truncated to fit.
Payee	A free format field detailing the acceptor on EBAs, BAs, BEs or NBs. Information available at the series level. Applicable for DSS only*. If the free format name is longer than the report field length, it should be truncated to fit.

2.6.6 Report Footer Layout

Field Name	Description
End of Report marker	Contains: “<< End of Report >>”

2.7 Settlement Instruction Report

2.7.1 Description

The Settlement Instruction Enquiry Report displays all settlement instructions that were schedule to complete during the day, which includes all states of the settlement instruction. All settlement instructions should be captured on the report regardless of whether a cash element was involved or not.

2.7.2 Format

- PDF & CSV

The field ordering for the CSV version of this report is to follow the field ordering outlined in this report specification

2.7.3 Products

This report covers the following instruments and transactions:

- Discount Securities
- Bill Nominations
- Fixed Income Securities
- Foreign Exchange
- Cash
- Interest Rate Swaps
- Market Repos
- Forward Rate Agreements
- Deposits and Withdrawals
- RBA Repos
- Pledges
- Bill Deliveries
- Bulk Cash Transfer

2.7.4 Report / Page Header Layout

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	X of X
Run Date	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name	The name of the report – all in upper case.
Sub Participant	The Sub-Participant name and code.
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

2.7.5 Report Details Layout

Field Name	Description
Settlement Instruction State	<p>The current state of the settlement instruction. Possible states include:</p> <ul style="list-style-type: none"> • Unmatched • Matched • Recall Requested • Pending Payment System Recall • Cancelled • Cancel Pending • Cancel Requested • Cancel Completed • Completed • Deleted • Failed • Pending Payment System • Recall Complete • Recalled • Recalled By Counterpart • Rejected • Settled
Counterparty	<p>Sub participant mnemonic of the counterparty to the settlement instruction. This could be the Payee/Payer in a cash transfer or the Buyer/Seller in a stock trade. Where no counterparty is associated with a settlement instruction, display “-“.</p>
Settlement Inst No.	<p>The system-generated reference which uniquely identifies the settlement instruction.</p>
Participant Reference	<p>This Participant Reference information is available from the settlement instruction. If no Participant Reference is supplied, display “-“.</p>
Transaction Type*	<p>The underlying transaction. Possible values include:</p> <ul style="list-style-type: none"> • Security Trade • Market Repo • FRA Trade • SWAP Trade • Cash Trade • FX Trade • SFE Cash Transfer • OCH Cash Transfer • Deposit

Field Name	Description
	<ul style="list-style-type: none"> • Withdrawal • Pledge • Release Pledge • Substitute Pledge • Maturity Payment • Coupon Payment • Gross Corporate Action • Bill Delivery • Bill Nomination • RBA Repo • Reverse RBA Repo • Redemption • Transfer
Cash Type	<p>Description of the type of cash payment. Possible values include:</p> <ul style="list-style-type: none"> • 11am • 24HR • FOREX • SWAP • FINT • COUP • OPTN • FNTR • REPO • ELEC • TCSH • N/A <p>If Settlement Instruction is not for a Cash Trade, display “-“.</p>
Trade Date	<p>The date on which the deal was created. Uses the following format: DD-MON-YYYY</p>
Settlement Date	<p>The date of which the settlement instruction completed or is due to be complete. Uses the following format: DD-MON-YYYY</p>
Series *	<p>The Series Code identifying the underlying series. For FIS and DSS this will be the actual individual series involved in the transaction. For non-FIS/DSS transactions this will be the generic series identifier for that type of transaction, e.g. AUDFRA, AUDSWAP. See table below for further qualification.</p>
ISIN	<p>The unique reference identifying the series. Show as “-“ if there is no applicable Series.</p>

Field Name	Description
Annual Interest Rate	The annual interest rate of the Series. The report will display Annual Interest Rate to 4 decimal places. Only shown if the series is a FIS product. If not a FIS product, display “-“.
Maturity Date	The date the security matures Uses the following format: DD-MON-YYYY Only shown if the series is a FIS or DSS product. If not a FIS or DSS product, display “-“.
Volume	The volume of the settlement instruction. If no volume associated with a settlement instruction, display “-“.
Rate	The rate at which consideration is calculated. Rate is to be the generic name displayed on the report but the system displays different names for each product. Rates will be shown for the following products (field names in the application are shown in brackets): <ul style="list-style-type: none"> • “Yield” for FIS/DSS outright trades • “Cash Rate” for FIS/DSS Market Repos • “Interest Rate” for cash trades • “Rate/Public Comments” for pledges • “Reference Price” for RBA Repos (incl. reversals) • “Yield” for Bill Deliveries No rate field is required for the following: <ul style="list-style-type: none"> • Deposits and Withdrawals • Bill nominations and deliveries. • Bulk cash transfers • Maturity payments • Coupon Payments • FRAs • FX • Swaps If no rate is associated with a settlement instruction, display “-“.
Payment Amount	The consideration transferred between buyer and seller. If no payment amount is associated with a settlement instruction, display “-“.
Currency	The currency in which the stock was traded.

*Note: The Transaction Type and Series fields are to be populated in accordance with the table below. These can be derived from the Operation Type in conjunction with type of product involved.

The series is the actual, specific underlying security involved in the transaction that resulted in a cash movement in the case of FIS and DSS. The series is the security type involved in the transaction that resulted in a cash movement in the case of other, non-FIS/DSS products (eg. AUDSWAP or AUDFRA).

The Transaction Type is not a value or field in the application or on the settlement instruction but is to be derived from the Operation Type and the product and populated in the report in accordance with the table below.

Operation Type/Message Type/Condition	Products	Series	Transaction Type
NORMAL	DSS Trade	Series code relating to the specific security	Security Trade
NORMAL	DSS Repo Trade	Series code relating to the specific security	Market Repo
NORMAL	FIS Trade	Series code relating to the specific security	Security Trade
NORMAL	FIS Repo Trade	Series code relating to the specific security	Market Repo
NORMAL	FRA Trade	AUDFRA	FRA Trade
NORMAL	SWAP Trade	AUDSWAP	SWAP Trade
NORMAL	Cash Trade	AUDCASH	Cash Trade
NORMAL	FX Trade	OTCFX	FX Trade
NORMAL	SFE Cash Transfer	SFECASH	SFE Cash Transfer
NORMAL	OCH Cash Transfer	OCHCASH	OCH Cash Transfer
NORMAL With Source: Security D/W. Positive Volume.	FIS or DSS	Series code relating to the specific security	Deposit
NORMAL With Source: Security D/W. Negative Volume.	FIS or DSS	Series code relating to the specific security	Withdrawal
PAYMENT	Pledge (FIS or DSS)	Series code relating to the specific security	Pledge
Message Types: RLVP & RLOP	FIS or DSS	Series code relating to the specific security	Release Pledge
Message Type: PLVPL	FIS or DSS	Series code relating to the specific security	Substitute Pledge
MATURITY PAYMENT	FIS or DSS	Series code relating to the	Maturity Payment

		specific security	
COUPON	FIS	Series code relating to the specific security	Coupon Payment
CORPORATE ACTION	FIS & DSS Gross Corporate Action	Series code relating to the specific security	Gross Corporate Action
SFE TRANSACTION	DSS Bill Delivery	Series code relating to the specific security	Bill Delivery
RBA REPO	FIS	Series code relating to the specific security	RBA Repo
REVERSE RBA REPO	FIS	Series code relating to the specific security	Reverse RBA Repo
REDEMPTION	FIS	Series code relating to the specific security	Redemption
Message Type: NOM,	DSS Bill nominations	Series code relating to the specific security	Bill Nomination
Message Type: RNOM	Release DSS Bill Nominations	Original settlement instruction number	Release Bill Nomination
Message Type: TRANS	FIS or DSS	Series code relating to the specific security	Transfer

Note: If any other settlement instruction is returned that is not covered in the above explanatory table (i.e. a different combination of Operation Types, Message Types and Sources) then that settlement instruction is to be included in this report and values populated where possible. Columns not able to be populated with relevant information should display a “-“.

The exceptions to this rule are Message Types:

- “Reservation” (where the system generates a reservation on a holding so it “can only be used for settlement by an instruction that refers to it”),
- Confirmed Cancel,
- Cancel,
- Recall

And the Operation Type:

- Adjust Issue Balance (where the system transfers matured securities to the Issuer).

Plus movement of stock due to a maturity which are identified by the following:

- Operation Type – Maturity Payment
- Message Type - FOP
- Source - Corporate Action

Plus Failed maturity transactions which are identified by the following:

- the maturity date of the series will be in the past
- Operation Type - Normal
- Message Type - FOP
- Source - CSD

Settlement instructions generated by these message types are not to be included on the report.

The spare lines in between each two line record should be shaded

2.7.6 Report Footer Layout

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

2.8 Cash Report

2.8.1 Description

This report shows all cash movements associated with every cash record belonging to a sub participant. At the beginning of each day the balance on cash records is always zero as the balance of the cash record at the end of the previous days is paid/received overnight. During the course of the day transactions are affected which result in the movement of cash in and out of the cash record. The report is to commence with the opening transaction (which forms the first balance) and detail each transaction and the resulting balance up until the time the report is run.

2.8.2 Format

- PDF & CSV

The field ordering for the CSV version of this report is to follow the field ordering outlined in this report specification

2.8.3 Report / Page Header Layout

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Sub Participant	The code and full name of the sub participant for who the report is run and for who the information contained in the report is relevant.
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

2.8.4 Report Details Layout

Field Name	Description
Cash Record	The unique numeric identifier of the cash record. This is a group heading, not a column.
Transaction Type*	The type of transaction that altered the balance of the cash record.

Field Name	Description
Series*	The unique identifier of the stock that was involved in the cash movement OR the identifier of the type of security that was involved in the cash movement (e.g., AUDSWAP, AUDCASH, QN0339)
Counterparty	The sub participant code of the counterparty to the transaction that altered the balance of the cash record.
Settlement Instruction Number	The system generated unique identifier of the settlement instruction that generated the cash movement.
Participant Reference	This Participant Reference information is available from the settlement instruction. If no Participant Reference is supplied, display “_”.
Amount	The dollar or currency value of the cash movement that affected the cash record balance. Negative numbers (i.e. payments) to be displayed in brackets.
Balance	The balance of the cash record after each cash movement. Negative numbers to be displayed in brackets.
Number of data records	The number of records found per cash record. This is not a column but a grouping footer.

*Note: The Transaction Type and Series fields are to be populated in accordance with the table below. These can be derived from the Operation Type in conjunction with type of product involved.

The series is the actual, specific underlying security involved in the transaction that resulted in a cash movement in the case of FIS and DSS. The series is the security type involved in the transaction that resulted in a cash movement in the case of other, non-FIS/DSS products (eg. AUDSWAP or AUDFRA).

The Transaction Type is not a value or field in the application or on the settlement instruction but is to be derived from the Operation Type and the product and populated in the report in accordance with the table below.

Transaction Type	Products	Series	Transaction Type
NORMAL	DSS Trade	Series code relating to the specific security	Security Trade
NORMAL	DSS Repo Trade	Series code relating to the specific security	Market Repo
NORMAL	FIS Trade	Series code relating to the specific security	Security Trade
NORMAL	FIS Repo Trade	Series code relating to the specific security	Market Repo

Transaction Type	Products	Series	Transaction Type
NORMAL	FRA Trade	AUDFRA	FRA Trade
NORMAL	SWAP Trade	AUDSWAP	SWAP Trade
NORMAL	Cash Trade	AUDCASH	Cash Trade
NORMAL	FX Trade	OTCFX	FX Trade
NORMAL	SFE Cash Transfer	SFECASH	SFE Cash Transfer
NORMAL	OCH Cash Transfer	OCHCASH	OCH Cash Transfer
NORMAL With Security D/W	FIS or DSS	Series code relating to the specific security	Deposit Withdrawal
PAYMENT	Pledge (FIS or DSS)	Series code relating to the specific security	Pledge
MATURITY PAYMENT	FIS or DSS	Series code relating to the specific security	Maturity Payment
COUPON	FIS	Series code relating to the specific security	Coupon Payment
CORPORATE ACTION	FIS & DSS Gross Corporate Action	Series code relating to the specific security	Gross Corporate Action
SFE TRANSACTION	DSS Bill Delivery	Series code relating to the specific security	Bill Delivery
RBA REPO	FIS	Series code relating to the specific security	RBA Repo
REVERSE RBA REPO	FIS	Series code relating to the specific security	Reverse RBA Repo
REDEMPTION	FIS	Series code relating to the specific security	Redemption
Message Type: NOM, RNOM	DSS Bill nominations	Series code relating to the specific security	Bill Nomination

2.8.5 Report Footer Layout

Field Name	Description
End of Report marker	Contains: “<< End of Report >>”

Notes

The first transaction will determine the first balance, i.e. the first movement of cash will display the amount of the cash and in this will form the first balance.

The report should display all of a sub participant’s cash records in order, regardless of whether activity took place on that account or not.

2.9 Field Comparison

The following is a comparison of fields contained in the five most commonly utilised Memreq CSV reports, and the three equivalent replacement reports in the new SFE Austraclear system.

2.9.1 Cash Enquiry

Current Memreq Field	SFE Austraclear Replacement System Field	Comments
Member	Sub Participant	Terminology change.
Bank Account	Cash Record	Terminology change.
Type	Transaction Type	Terminology change.
Member	Counterparty	Terminology change.
Security	Series	Series Code (eg TC1007) OR Product Type (eg SWAP).
Transaction id / Austraclear number	Settlement Instruction Number	SI Number is the number assigned to a settlement when the settlement instruction is created. Transaction id / Austraclear number is assigned at the point of trade – see Participant Reference.
Value	Amount	Terminology change.
Balance	Balance	
Removed Fields		
Mode		
Additional Fields		
	Participant Reference	A free text field where Participants own trade reference entered at the point of trade is reported on.
	Number of data records	

2.9.2 Discount and Fixed Interest Security Transaction Report

Current Memreq Field	SFE Austraclear Replacement System Field	Comments
Member	Sub Participant	Terminology change.
Other Member	Counterparty	Terminology change.
Austraclear Number / ISIN	Series/ ISIN	Austraclear Number no longer applicable
Maturity Date	Maturity Date	
Transaction id / Austraclear number	Settlement Instruction Number	SI Number is the number assigned to a settlement when the settlement instruction is created. Transaction id / Austraclear number is assigned at the point of trade – see Participant Reference.
Transaction Settlement Status	Settlement Instruction State	Terminology change.
Receive / Pay Cash Type	Cash Type	Terminology change.
Comment	Participant Reference	Terminology change.
Rate	Rate	Terminology change.
Face Value	Volume	Terminology change.
Deal Value	Payment Amount	Terminology change.
Removed Fields		
Security Type		Instrument Class (eg EPN, PN, BA)
No Ln		The number of bills in the line.
Additional Fields		
	Transaction Type	Derived from the Operation Type and the product, eg. Security Trade or Market Repo
	Trade Date	
	Settlement Date	
	Annual Interest Rate	
	Currency	

2.9.3 Discount and Fixed Interest Security Portfolio Reports

Current Memreq Field	SFE Austraclear Replacement System Field	Comments
Sec Code	ISIN Series	Terminology change.
ISIN	ISIN	Terminology change.
Place Payable	Place Payable	Terminology change.
Sub Account	Sub Account	No Change
Prime Name	Prime Name	No Change
Drawer	Drawer	No Change
Acceptor	Acceptor	No Change
Issuer	Issuer	No Change
Maturity	Maturity Date	Terminology change.
Face Value	Volume	Terminology change.
	Payee	Terminology change.
Encumbered / Face Value	Pledges	Terminology change.
	Volume Available	Terminology change.
	Annual Interest Rate	
	Acceptor	
Removed Fields		
Bills		The Number of Bills in the Line
Restricted		No longer applicable in either system
Status		Only active Holdings displayed in Replacement System.
Comment		No free text filed attached to Holdings.
Additional Fields		
	Reserved	Stock is reserved when the settlement transaction is passed to RITS for settlement. When settlement confirmation is received, the reservation is removed and the stock delivered.

3 Section Two – Remaining Replacement Reports

Detailed specifications on the majority of remaining SFE Austraclear Replacement System Reports that are available for publication at this time.

3.1 Report Listing

The table below summarises the remaining reports to be delivered as part of the SFE Austraclear Replacement System that have specifications available at this time.

SFE Report No*	Report Name	Format(s) Available	Screen Name for Online retrieval
4	Cash List Report (Interim & Final	PDF & CSV	N/A
5	Cash Record Limit Audit Report	PDF	N/A
9	Maturing Securities Report	PDF	N/A
10	Role Allocation Report	PDF & CSV	N/A
11	Holding Inquiry	PDF & CSV	View Holdings
12	Income Receivable	PDF, CSV	<ul style="list-style-type: none"> • View Corporate Actions • View Corporate Action Settlement Instructions
14	Record Date Report	PDF	<ul style="list-style-type: none"> • View Corporate Actions
15	Issuers Holding	PDF	<ul style="list-style-type: none"> • View Holders or Series
16	Deposit Withdrawal	PDF	<ul style="list-style-type: none"> • View Deposits and Withdrawals
17	Pledged Securities	PDF	<ul style="list-style-type: none"> • View Pledges
18	Security Details	PDF	<ul style="list-style-type: none"> • View Series
23	Market Repo Coupon Report	PDF	<ul style="list-style-type: none"> • View Corporate Actions
29	Settlement Instruction Inquiry	PDF & CSV	<ul style="list-style-type: none"> • View Settlement Instructions
32	Issuer Reps Turnover Report	PDF	N/A

34	IRS Payments Due Report	PDF	<ul style="list-style-type: none"> • View Reported Trades (by individual transaction only)
37	Issuer Reps Record Date Report	PDF	<ul style="list-style-type: none"> • View Holders or Series
51	Cash Report	PDF & CSV	<ul style="list-style-type: none"> • View Cash Records
52	Issuer Reps 1 st Run FIS Payments Report	PDF, CSV	<ul style="list-style-type: none"> • View Corporate Action Settlement Instructions
53	Issuer Reps 2 nd Run FIS Payments Report	PDF, CSV	<ul style="list-style-type: none"> • View Corporate Action Settlement Instructions
54	IRS Payments Report	Screen Display	<ul style="list-style-type: none"> • View Reported Trades (by individual transaction only)
55	Issuer Reps DSS Maturities Report	Screen Display	<ul style="list-style-type: none"> • View Corporate Action Settlement Instructions
56	FIS Open Trades Report	PDF	<ul style="list-style-type: none"> • View Reported Trades
57	DSS Open Trades Report	Screen Display	<ul style="list-style-type: none"> • View Reported Trades
58	IRS Open Trades Report	PDF & CSV	<ul style="list-style-type: none"> • View Reported Trades
59	Market Repo's Open Trades Report	PDF	<ul style="list-style-type: none"> • View Reported Trades
60	Cash Open Trades Report	PDF	<ul style="list-style-type: none"> • View Reported Trades
61	FX Open Trades Report	PDF	<ul style="list-style-type: none"> • View Reported Trades
62	FRA Open Trades Report	PDF	<ul style="list-style-type: none"> • View Reported Trades
63	RBA Repo's Open Trades Report	PDF	<ul style="list-style-type: none"> • View RBA Repo's

- * The SFE Report Numbers mentioned above are the SFE Austraclear internal report identification numbers and are included here to aid in any further questions or clarifications.

3.2 Cash List Report (Interim and Final)

3.2.1 Description

This report lists the cash position of each active participant to whom the Cash Provider provides cash clearing services. For each cash record the report will detail what the balance is (net debit or net credit) at the point in time the report was run. The balance (net debit or net credit) will be a result of all the transactions that have flown through that cash record up until the point in time the report is run. In this way the Cash Provider can see the exposure of each of the sub participants to whom cash clearing services are provided.

Further, the Cash Provider also needs to see the overall exposure of any “branch” operated by the Cash Provider. A “branch” in this sense is discernable by the BSB. While no separate concept of a BSB exist in Exigo, the BSB is always embedded as the first 6 characters of a cash record. To additionally also see the exposure of the Cash Provider at the “branch” level the report needs to provide totals on all cash records with the same BSB (i.e. same 1st 6 digits).

The report will be available both during business and after business. The latter will provide the participants’ final end of day cash position. Separate files with distinct filenames will be created for the interim and final reports. The data displayed will cover all settlement methods.

There are two reports produced - one final and one interim, report names will be – Final Cash List Report & Interim Cash List Report

3.2.2 Type

- Cash Provider Report
- Only to produce information at the sub participant level

3.2.3 Format

- PDF & CSV

3.2.4 Products

- Cash & Banking

3.2.5 Sorting Order

- Cash Record (see totals)

3.2.6 Totals

- The purpose of this report is to see totals per BSB in addition to balances per cash record. The concept of separate BSBs does not apply in Exigo as the BSB is embedded as the first 6 characters of the cash record. Therefore, totals need to be displayed for cash records where the first 6 characters are the same.
- Each cash record will record a net debit or net credit.
- The total net debits and net credits must then be displayed for all cash records which have the same first 6 digits.

- The overall net total (either debit or credit) must then be displayed for all cash records which have the same first 6 digits.
- At the end of the report the total net debits and total net credits must then be displayed for all the cash records of the Cash Provider.
- At the end of the report the overall net total (either debit or credit) must then be displayed for all the cash records of the Cash Provider.

3.2.7 Report / Page Header Layout

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Cash provider	Full name and code of the Cash Provider
Address (x3) (field name not printed address is shown under the Cash Provider)	
Business Date	The date for which the information on the report is applicable

3.2.8 Report Details Layout

Field Name	Description
BSB	The BSB is to be extracted from the cash record. This is a group heading not a column.
Cash Record	The numeric identifier for the cash record. Includes the BSB as the first 6 characters.
Sub Participant Code	The sub participant code of the owner of the cash record
Sub Participant Name	The full name of the owner of the cash record
Net Debits	The balance for that cash record if debits on that cash record exceed credits. To remain a blank field if a cash record has a net credit balance.

Field Name	Description
Net Credits	The balance for that cash record if credits on that cash record exceed debits. To remain a blank field if a cash record has a net debit balance.

3.2.9 Report Footer

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

3.2.10 File Format

- Comma Separated Values (CSV)

3.2.11 Filename

- [SUB_PARTICIPANT_CODE]_CASHLIST_[DDMONYYYY].CSV

(Sub Participant code of Cash provider)

Where:

SUB_PARTICIPANT_CODE = Sub Participant code of the Cash Provider as defined in EXIGO

DDMONYYYY = Run date

3.2.12 File Header

Field Name	Description
Record Type	Must contain “1”
CSV name	Must contain “CASHLIST”
Date / Time Request	DD/MON/YYYY HH:MM

3.2.13 File Details

Field Name	Description
Record Type	Must contain “2”
BSB	The BSB is to be extracted from the cash record.
Cash Record	The numeric identifier for the cash record. Includes the BSB as the first 6 characters.
Sub Participant Code	The sub participant code of the owner of the cash record
Sub Participant Name	The full name of the owner of the cash record

Field Name	Description
Net Debits	The balance for that cash record if debits on that cash record exceed credits. To remain a blank field if a cash record has a net credit balance.
Net Credits	The balance for that cash record if credits on that cash record exceed debits. To remain a blank field if a cash record has a net debit balance.

3.2.14 File Footer

Field Name	Description
Record Type	Must contain "3"
Number of records	The number of rows/cash records in the report.

3.3 Cash Record Limit Audit Report

3.3.1 Description

This report produces an audit trail for participating banks of changes made to their clients' bank account limits during the course of each trading day. This includes intra-day temporary adjustments made via the Temporary Adjustments field as well as outright changes affected via the Cash Limit field.

3.3.2 Type

- Cash Provider Report

3.3.3 Products

ALL

3.3.4 Sorting Order

- Cash Record
- Time
- Attribute Changed

3.3.5 Report / Page Header Layout

Field Name	Size	Description
Company Name	Char(100)	Holds the name of the Clearinghouse, which includes any business or company registration number.
Page Number	Number(2)	
Run Date:	Date / Time	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	Char(150)	The name of the report – all in upper case. If applicable, the participant code is included (depends on the type of report).
Cash Provider		Sub participant name and code of the cash provider who changed the limits on the cash record
Business Date		The date for which the information in the report is applicable.

3.3.6 Report Details

Field Name	Size	Description
Cash Record		The unique identifier of the cash record that has been changed
User		The user code of the Cash Provider user who changed the record.
Attribute Changed		The field that was changed to amend the cash limit, i.e. Cash Limit or Temporary Adjustment.
Before		A view of the complete record before the change was done. Only valid if there were a record “before”.
After		A view of the complete record after the change was done.
Notes Text		Free text that the user supplies. Not applicable if the system creates the note.
Time		Timestamp when the note was created in UTC time.
Note ID		Unique system generated identifier for the operation which changed the cash record.

3.3.7 Report Footer

Field Name	Size	Description
Number of data records	Number(8)	The number of records found for this report.
End of Report marker	Char(19)	Contains: “<< End of Report >>”

3.4 Maturing Securities Report

3.4.1 Description

This report details all securities that are due for maturity within the next 7 calendar days. The report will also display details of pledges on the maturing holdings.

3.4.2 Type

- Participant Report
- Only to produce information at the sub participant level.

3.4.3 Format

- PDF only

3.4.4 Products

- Discount Securities
- Fixed Interest Securities

3.4.5 Sorting Order

- Instrument Class
- Maturity Date
- Series

3.4.6 Report / Page Header Layout

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Sub Participant	The name and code of the sub-participant who owns the holdings.
Business Date	The date for which the information in the report is applicable.

3.4.7 Report Details

Field Name	Description
Instrument Class	Possible values: <ul style="list-style-type: none"> FIS DSS This is a group heading not a column.
Series	The series code identifying the security.
ISIN	The unique reference used to identify the security.
Maturity Date	The date on which the holding matures. Format = DD/MON/YYYY
Annual Interest Rate	The annual rate of interest on the instrument. This only applies to Fixed Income securities.
Issuer	The issuer of the series.
Account	The account of the sub-participant in which the holding is maintained.
Volume	The total volume of security held, regardless whether it is available, reserved or pledged.
Pledged Volume	Information about the volume pledged. There may be more than one pledge per holding. Pledge details for each holding must be listed beneath each holding.
Settlement Instruction Number	Reference to the corresponding Settlement Instruction Number which identifies details of the pledge (including the pledgee).

Note: There may be more than one pledge per holding. Each pledged amount to be a separate line with corresponding settlement instruction number.

3.4.8 Report Footer

Field Name	Description
End of Report marker	Contains: “<< End of Report >>”

3.5 Role Allocation Report

3.5.1 Description

This report lists all participant logons and the roles and authorisations to which they have access.

3.5.2 Type

- Participant

3.5.3 Report Audience

- Show all Participant information and distribute to all sub-participants.

3.5.4 Format

- PDF & CSV

3.5.5 Products

N/A

3.5.6 Sorting Order

1. Sub-Participant
2. User
3. Role

3.5.7 Report / Page Header Layout

Field Name	Size	Description
Company Name	Char(100)	Holds the name of the Clearinghouse, which includes any business or company registration number.
Page Number	Number(2)	
Run Date:	Date / Time	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	Char(150)	The name of the report – all in upper case. If applicable, the participant code is included (depends on the type of report).
Participant		The Participant Name and Code to whom the sub participant and user are linked.

3.5.8 Report Details

Field Name	Size	Description
Sub-Participant	Char(6)	The Sub-Participant Code to whom the user is linked.
Sub-Participant Name	Char(6)	The Sub-Participant Name to whom the user is linked.
User	Char(8)	The user code of the user to whom the role has been allocated.
User Name	Char(15)	The full name of the user.
Role	Char(10)	The description of the allocated role.

3.5.9 Report Footer

Field Name	Size	Description
Number of data records	Number(8)	The number of records found in this report.
End of Report marker	Char(19)	Contains: “<< End of Report >>”

3.6 Holding Report

3.6.1 Description

The Holding Enquiry displays all securities in the participant's portfolio at the current date. The report will display sub-totals by account, and grand totals by sub participant.

3.6.2 Type

- Participant Report
- Only to produce information at the sub participant level

3.6.3 Format

- PDF & CSV
- The field ordering for the CSV version of this report is to follow the field ordering outlined in this report specification

3.6.4 Products

- DSS
- FIS

3.6.5 Report / Page Header

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Sub-Participant	The name and code of the participant who owns the holdings.
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

3.6.6 Report Details

Field Name	Description
Instrument Class	<p>Possible values:</p> <ul style="list-style-type: none"> FIS DSS <p>This is a group heading, not a column.</p>
Sub Account	<p>The account of the participant in which the holding is maintained.</p> <p>This is a sub group heading, not a column.</p>
Series	The series code which identifies this security.
ISIN	The unique reference used to identify the security.
Issuer	The issuer of the series.
Place Payable	The sub participant code of the place where the security is presented for payment at maturity. Information available at the series level. Applicable for DSS only*.
Prime Name	The Participant code of the Prime Name on EBA's, BAs, BEs or NBs. Information available at the series level. Applicable for DSS only*.
Annual Interest Rate	<p>The annual interest rate for the series. This applies only to Fixed Income Securities*.</p> <p>The report is to display whatever the system displays for this field. The system calculates out to 8 decimal places but displays only to 4 decimal places. Therefore, the report should display Annual Interest Rate as per the application out to 4 decimal places.</p>
Maturity Date	<p>The date on which this instrument matures.</p> <p>Format – DD-MON-YYYY</p>
Volume	The total volume of security held, regardless whether it is available, reserved or pledged.
Reserved	The total volume of the holding which has been allocated to transactions.

Pledged	The total volume of the holding which has been pledged.
Available	The total volume of available holdings for the series
Series Description	A free format field containing the Series Description. Applicable to FIS Securities only – will be blank for DSS.
Drawer	A free format field detailing the Drawer on , EBAs, BAs, BEs or NBs. Information available at the series level. Applicable for DSS only*. If the free format name is longer than the report field length, it should be truncated to fit.
Payee	A free format field detailing the acceptor on EBAs, BAs, BEs or NBs. Information available at the series level. Applicable for DSS only*. If the free format name is longer than the report field length, it should be truncated to fit.

* Note: While the report is grouped by Instrument class and some column heading apply to either FIS instruments only or DSS instruments only, the report is not to have customised column headings per instrument class, e.g. Annual interest rate column heading will appear for both sections but only be populated for FIS instruments.

3.6.7 Report Footer

Field Name	Description
End of Report marker	Contains: "<< End of Report >>"

3.7 Income Receivable Report

3.7.1 Description

The Income Received Report displays income to be received on the current business day (due today). The report will display coupon and maturity payments to the security holder, as well as any tax that will be withheld on coupon payments. The report will list maturity payments in a separate section from the coupon payments.

3.7.2 Type

- Participant Report
- Only to produce information at the sub participant level

3.7.3 Format

- PDF & CSV

The field ordering for the CSV version of this report is to follow the field ordering outlined in this report specification

3.7.4 Products

- Discount Securities
- Fixed Interest Securities

3.7.5 Sorting Order

- Operation Type (Maturity payments grouped first and Coupon payments grouped second)
 - Note: Number of records to be returned by Maturity payments and then Coupon payments.
- Instrument class (FIS first and DSS next)
- Series

3.7.6 Totals

- Sub total of payment amount for maturity payments
- Sub total of payment amounts for coupon payments
- Grand total of all payment amounts

3.7.7 Report / Page Header

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X

Field Name	Description
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Payment Date	The date on which the coupon or maturity for this series is paid. Format – DD-MON-YYYY
Report Name:	The name of the report – all in upper case.
Sub-participant	Sub-participant Name and Code
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

3.7.8 Report Details

Field Name	Description
Operation Type	An operation type code defines what kind of operation the settlement instruction represents. For this report, this will be either CPON (Coupon Payments) or MATP (Maturity Payments). Note: Information obtainable from Settlement Instruction. This is a group heading, not a column.
Instrument Class	Either FIS or DSS. This is a group sub heading, not a column.
Series	The series code which identifies the security.
ISIN	The unique reference used to identify the security.
Description	Series Description
Issuer	The issuer of the series.
Annual Interest Rate	The Annual Interest Rate of coupon payable on this series. Not applicable for DSS – where a “-“ will appear. The report is to display whatever the system displays for this field. The system calculates out to 8 decimal places but displays only to 4 decimal places. Therefore, the report should display Annual Interest Rate as per the application out to 4 decimal places.
Maturity Date	The date on which this series matures. Format – DD-MON-YYYY

Field Name	Description
Sub-Account	The sub account in which the security is held.
Volume	The amount (total face value) of stock held by the member.
Payment Amount	The gross interest paid on this series or the payout for the maturity.
Tax Withheld Amount	The tax debited for this coupon payment if the Taxation File Number or ABN has not been recorded. Not applicable for DSS. Note: The delivery of this field is dependent upon the outstanding fix for fault 7722. At the time of writing, the delivery of this fix was expected in the I35 delivery.

3.7.9 Report Footer

Field Name	Description
End of Report marker	Contains: “<< End of Report >>”

3.8 Record Date Report

3.8.1 Description

This report lists all series in which a participant has a holding, where today is the Record Date for those series and how much income is due to them. The report will group maturity receipts in a separate section from coupon receipts.

3.8.2 Type

- Participant Report
- Only to produce information at the sub participant level.

3.8.3 Format

- PDF only

3.8.4 Products

- Fixed Income Securities

3.8.5 Sorting Order

- Operation Type (Maturity receipts grouped first and Coupon receipts grouped second)

Note: Number of records to be returned by Maturity receipts and then for Coupon receipts.

- Sub Account
- Series

3.8.6 Totals

- One payment amount total for all Maturity receipts and one payment amount total for all Coupon receipts.

3.8.7 Report / Page Header

Field Name	Description
Company Name	<p>Holds the name of the Clearinghouse, which includes any business or company registration number.</p> <p>Austraclear Ltd (ABN 94 002 060 773)</p> <p>SFE Company logo will be used</p>
Page Number	Page X of X
Run Date:	<p>The date and time the report was generated. The format should be as follows:</p> <p>DD-MON-YYYY HH:MI:SS</p> <p>This will be equal to the Record Date for the series displayed.</p>
Report Name:	The name of the report – all in upper case.

Field Name	Description
Sub-Participant	The name and code of the Sub-Participant who owns the Holding.
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

3.8.8 Report Details

Field Name	Description
Operation Type	An operation type code defines what kind of payment will be received on payment date. For this report, this will be either CPON (Coupon Payments) or MATP (Maturity Payments). This is a group heading, not a column.
Sub Account	The sub account in which the security is held. This is a sub group heading, not a column.
Series	The series code which identifies the security.
ISIN	The unique reference used to identify the security.
Description	The description of the series
Annual Interest Rate	This is the Annual Interest Rate on the series. The report is to display whatever the system displays for this field. The system calculates out to 8 decimal places but displays only to 4 decimal places. Therefore, the report should display Annual Interest Rate as per the application out to 4 decimal places.
Maturity Date	The date on which the series is due to mature. Format – DD-MON-YYYY
Record Date	The record date for the series Format – DD-MON-YYYY
Payment Date	This is the date on which this coupon is due to be paid. Format – DD-MON-YYYY
Interest PPH	The Interest Price Per Hundred for this series. PPH will be shown to 2 decimal places less than the Rate Rounding Decimals value for the Series. If the Rate Rounding Decimals attribute is 8, the PPH will be shown to 6 decimal places. PPH is only applicable for coupon payments and “-“ will be displayed for other payments.

Field Name	Description
Volume	The total face value of the holding for this sub participant.
Payment Amount	The amount of the coupon or maturity payment.

3.8.9 Report Footer

Field Name	Description
End of Report marker	Contains: “<< End of Report >>”

3.9 Issuer Representative's Holding Report

3.9.1 Description

This report lists all active sub participants who hold a particular Issuer's securities and how much of that security they hold.

3.9.2 Type

- Participant Report – Specifically only for Issuer Representatives.
- Only to produce information at the sub participant level

3.9.3 Format

- PDF

3.9.4 Products

- Discount Securities
- Fixed Interest Securities

3.9.5 Sorting Order

- Instrument Class
 - Note: Number of records to be returned is the number of rows within a series. In other words, this count will detail how many different sub participants hold a given series.
- Issuer
- Series
- Sub-Participant

3.9.6 Totals

- A sub total of volume per Issuer is to be provided.

3.9.7 Report / Page Header

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.

Field Name	Description
Issuer Representative	The Name and Code of the Issuer Representative.
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

3.9.8 Report Details

Field Name	Description
Instrument Class	Possible values: <ul style="list-style-type: none"> • FIS • DSS This is a group heading, not a column.
Issuer	The name and code of the issuer who issued the holdings. This is a sub group heading, not a column. Under each instrument class section, a separate grouping will appear for each series. Series Issued by the same Issuer should be grouped one after the other.
Series	The code which identifies the security. This is a sub group heading, not a column.
ISIN	The unique reference used to identify the security. This is a sub group heading, not a column.
Description	Description of the series. This is a sub group heading, not a column.
Annual Interest Rate	The coupon attached to the security. Applies only to Fixed Interest. The report is to display whatever the system displays for this field. The system calculates out to 8 decimal places but displays only to 4 decimal places. Therefore, the report should display Annual Interest Rate as per the application out to 4 decimal places. This is a sub group heading, not a column.
Maturity	The date on which this instrument matures. This is a sub group heading, not a column.
Sub Participant Code	The code of the sub participant who owns the holdings.
Sub Participant Name	The name of the sub participant who owns the holdings.

Field Name	Description
Volume	The total volume of security held, regardless whether it is available, reserved or pledged.

3.9.9 Report Footer

Field Name	Description
End of Report marker	Contains: “<< End of Report >>”

3.10 Outstanding Deposits and Withdrawals Report

3.10.1 Description

The Deposit Withdrawal Report will display all “outstanding” deposit and withdrawal transactions irrespective of status. A deposit or withdrawal is outstanding if it has an Earliest Settlement Date of today or any date in the future, regardless of the state.

3.10.2 Type

- Participant Report – only to produce information at the sub participant level

3.10.3 Format

- PDF only

3.10.4 Products

- Discount Securities
- Fixed Income Securities

3.10.5 Sort Order

- D/W (Deposits to appear first)
- Earliest Settlement Date
- Series
- Settlement Instruction Number

3.10.6 Report / Page Header Layout

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case. If applicable, the participant code is included (depends on the type of report).
Sub-Participant	The Name and Code of the sub-participant who owns the holdings.
Business Date	The date for which the information in the report is applicable

3.10.7 Report Details

Field Name	Description
D/W	Indication as to whether the transaction is a Deposit or a Withdrawal. Possible values are: <ul style="list-style-type: none"> • D • W
Holding SI No	The Settlement Instruction Number for the transaction. Note: Only transactions with a State of “Confirmed” will show a Holding SI No. Transactions in a state other than “Confirmed” will not have a Holding SI No.
Issuer	The sub participant code of the issuer of the series being lodged.
ISIN	The unique reference used to identify the security.
Series	The series code which identifies this security.
Instrument Class	The type of security being lodged. Possible values are: <ul style="list-style-type: none"> • FIS • DSS
Description	Description of the series being lodged.
Volume	The amount (face value) of the series deposited or withdrawn by the sub-participant
State	The current status of the holding. The report is to display whatever value is returned for this field in the application – no filtering is to take place.
Earliest Settlement Date	The date specified by the sub participant in the deposit or withdrawal as being the earliest possible date the deposit or withdrawal can settle.

3.10.8 Report Footer

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

3.11 Pledged Securities

3.11.1 Description

The Pledged Securities Report will display all Pledge positions that a participant has open at that time.

The report will be broken into two sections:

- one where the participant is the Pledgor, ie they are lending the stock, and
- another where the participant is the Pledgee ie, they are borrowing the stock

3.11.2 Type

- Participant Report – only to produce information at the sub participant level

3.11.3 Format

- PDF only

3.11.4 Products

- Discount Securities
- Fixed Income Securities

3.11.5 Sort Order

1. Pledge Type
 - Pledgee to appear first with a new page for Pledgor
2. Counterparty (Pledgor if Pledge Type is Pledgee and visa versa)
3. ISIN

3.11.6 Totals

- Each Counterparty is to be sub totaled
- Grand total should be shown for each Pledge Type

3.11.7 Report / Page Header

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS

Report Name:	The name of the report – all in upper case.
Sub-Participant	The Name and Code of the sub-participant who owns the holdings.
Business Date	The date for which the information in the report is applicable
Pledge Type	Can be either Pledgee or Pledgor with a new page for each type.

3.11.8 Report Details

Field Name	Field Size	Description
Security Sub-Class	Char (3)	Security Class Code
Participant Reference		Populated from data entered in the Member Reference field which is a free text field used by the participant to enter their own trade reference (this data is only able to be viewed by the enterer of the Participant Reference) .
Series	Char (12)	The series code which identifies this security.
ISIN	Char (12)	The unique reference used to identify the security.
Sub Account	Char (20)	The Sub Account is where securities are held (this data is only able to be viewed by the owner of the Sub Account i.e. the Pledgor. Under no circumstances is the Pledgor's Sub Account to be displayed to the Pledgee)
Counterparty	Char (6)	The Counterparty to the Pledge transaction. Heading should show the opposite to Pledge Type in the Header, ie if "Pledgee" appears in the Header, "Pledgor" should appear as the Counterparty Heading and visa versa.
Pledge Date	Date	The date the Pledge occurred DD-MMM-YYYY
Maturity Date	Date	The Maturity date of the Pledged Security DD-MMM-YYYY
Number Pledged	Num (4)	The number of stock lines Pledged – only applicable for DSS.
Face Value	Num (12,2)	The Face Value of Securities Pledged

3.11.9 Report Footer

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

3.12 Security Details

3.12.1 Description

This report shows the details of all securities in the system that are in either an Inactive or Active status.

The majority of securities will be Active, however Inactive securities will include those that have been set-up but have not yet reached Issue Date.

This report will not be created at the participant or sub participant level but rather one version of the report will be created in both PDF and CSV formats that will be available to all participants.

3.12.2 Type

- Participant Report

3.12.3 Report Batch

- After Business

3.12.4 Products

- Discount Securities
- Fixed Income Securities.

3.12.5 Sorting Order

1. Series Class (DSS first followed by FIS)
2. Issuer/Acceptor
3. Security Class
4. Maturity Date
5. ISIN

3.12.6 Report / Page Header Layout

Field Name	Description
Report Title	Beneficial Holders Report by Issuer The name of the report – all in upper case.
Page Number	Page 1 of 8
Business Date:	The date and time for which the data is applicable. The format should be as follows: DD-MMM-YYYY
Extract Date	The date and time at which the data was retrieved. The format should be as follows: DD-MMM-YYYY HH:MM:SS

3.12.7 Report Body / Data Fields

Column Label	Comments
Series Class	Group Heading This is the Class of the Series, ie. DSS or FIS. FIS will start on a new page
Security Class	The is the class of the security within the Series Class. Eg. BA, CD, EBA, etc.
Series	This is the EXIGO Instrument Code
ISIN	This is the ISIN of the Series.
Series Description	This is the Description of the Series
Rate	For FIS only, Annual Interest Rate for the security in %
Issuer/Acceptor	The Participant Code for the Issuer/Acceptor of the instrument.
Drawer	For DSS only. Issuer of bill and liable to pay acceptor on maturity. This will only display if the Display Drawer Flag is set to “Yes”
Prime Name	For DSS only Prime name is the guarantor backing the bill. This is often the same as the Acceptor, unless there is an endorsement.
Issue Date	This is the legal issued date. Specifies when the instrument balance is issued.
Maturity Date	The date at which the instrument will (finally) mature to redemption.
Status	Can be Inactive, Active or Deleted. The report will only display Inactive or Active securities. “A” will appear for Active Securities “I” will appear for Inactive Securities

3.12.8 Report Footer

Field Name	Description
End of Report marker	Contains: “<< End of Report >>”

3.13 Market Repo Coupon Report

3.13.1 Description

This report displays the details of 2nd leg market repo trades where:-

- Today is the record date for the instrument
- The 2nd Leg Settlement Date for the trade is tomorrow or some other date in the future
- The status of the trade is:-
 - At Call Repo
 - Fixed Date Repo

The report will also display the coupon amounts payable on those trades.

Note: Novated trades (BRC Trades) are to be specifically excluded from this report.

3.13.2 Type

- Participant Report
- Only to produce information at the sub participant level

3.13.3 Format

- PDF

3.13.4 Products

- Fixed Income Securities

3.13.5 Sorting Order

- Issuer - CGS Issued Securities (where Issuer = COMM) to be displayed first.
- 2nd Side (buys 1st)
- Series.

3.13.6 Report / Page Header Layout

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated.

Field Name	Description
	The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Sub Participant	The code and full name of the sub participant for whom the information in the report is applicable.
Business Date	The date for which the information in the report is applicable Format – DD-MON-YYYY

Report Details

Field Name	Description
Issuer	The issuer of the security.
Second Side	This is an indicator as to the whether the sub participant being reported on is the buyer in the second leg of the transaction or the seller. If the sub participant was the buyer in the first leg the sub participant will be the seller in the second leg and vice versa. Possible values are buy or sell.
Series	Series Code identifying the underlying security.
ISIN	The unique reference used to identify the security.
Annual Interest Rate	This is the Annual Interest Rate on the series. The report is to display whatever the system displays for this field. The system calculates out to 8 decimal places but displays only to 4 decimal places. Therefore, the report should display Annual Interest Rate as per the application out to 4 decimal places.
Trade Report Number	The system-generated reference which uniquely identifies the Repo.
2 nd Transaction Date	Second leg settlement date – DD-MON-YY. For At Call Repos where the 2 nd leg is not yet determined, display “-”.
Repo Category	The type of Repo. Possible Values are: <ul style="list-style-type: none"> • At Call • Fixed Repo Trades with other Repo Categories are to be excluded from this report (i.e. Intraday).

Field Name	Description
Cash Rate	The cash rate used in the Repo. The number of decimal places to be displayed will be determined from Series maintenance (subject to confirmation).
Counterparty	The mnemonic of the other sub participant who is on the other side of the repo trade.
Face Value	The amount of stock to be bought or sold in the 2 nd leg. This is the current face value remaining to be unwound in the second leg at record date. This may be different to the face value initially agreed between the two parties if the trade has been partially unwound.
Coupon Amount	The system-calculated interest to be paid by the participant buying back the stock (in the 2 nd leg).

Report Footer

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

3.14 Settlement Instruction Enquiry

3.14.1 Description

The Settlement Instruction Enquiry Report displays all settlement instructions that were scheduled to complete during the day, which includes all states of the settlement instruction. All settlement instructions should be captured on the report regardless of whether a cash element was involved or not.

3.14.2 Type

- Participant Report
- Only to produce information at the sub participant level

3.14.3 Report Batch

- After Business

3.14.4 Instruments

This report covers the following instruments and transactions.

- Discount Securities
- Fixed Income Securities
- Cash
- Market Repos
- Deposits and Withdrawals
- Pledges
- Bulk Cash Transfer
- Bill Nominations
- Foreign Exchange
- Interest Rate Swaps
- Forward Rate Agreements
- RBA Repos
- Bill Deliveries

3.14.5 Format

PDF & CSV

The field ordering for the CSV version of this report is to follow the field ordering outlined in this report specification

3.14.6 Sorting Order

This report will be sorted according to the following fields:

Settlement Instruction State – Settled and Completed first followed by the other SI States.

For Settled and Completed that sort order should be:

Transaction Type
Counterparty
Settlement Instruction Number

For the remaining SI States, the sort order will be:

Settlement Instruction State
 Counterparty
 Settlement Instruction Number

3.14.7 Totals

Only transactions with a Settled and Completed SI State should be sub-totaled.

For these transactions, the following totals will be required:

Each Transaction Type will be subtotaled on both 'Volume' and 'Payment Amount' and the number of entries for each 'Transaction Type' included.

3.14.8 Report / Page Header

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	X of X
Run Date	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name	The name of the report – all in upper case.
Sub Participant	The Sub-Participant name and code.
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

3.14.9 Report Details

Field Name	Description
Settlement Instruction State	The current state of the settlement instruction. Possible states include: Unmatched Matched Recall Requested Pending Payment System Recall Cancelled Cancel Pending Cancel Requested

	Cancel Completed Completed Deleted Failed Pending Payment System Recall Complete Recalled Recalled By Counterpart Rejected Settled
Counterparty	Sub participant mnemonic of the counterpart to the settlement instruction. This could be the Payee/Payer in a cash transfer or the Buyer/Seller in a stock trade. Where no counterparty is associated with a settlement instruction, display “-“.
Settlement Inst No.	The system-generated reference which uniquely identifies the settlement instruction.
Participant Reference	This Participant Reference information is available from the settlement instruction. If no Participant Reference is supplied, display “-“.
Transaction Type*	The underlying transaction. Possible values include: Security Trade Market Repo FRA Trade SWAP Trade Cash Trade FX Trade SFE Cash Transfer OCH Cash Transfer Deposit Withdrawal Pledge Release Pledge Substitute Pledge Maturity Payment Coupon Payment Gross Corporate Action Bill Delivery Bill Nomination RBA Repo Reverse RBA Repo

	Redemption Transfer
Cash Type	Description of the type of cash payment. This field only applies to SECUR Cash Trades. Possible values include: 11am 24HR FOREX SWAP FINT COUP OPTN FNTR REPO ELEC TCSH N/A If Settlement Instruction is not for a Cash Trade, display “-“.
Trade Date	The date on which the deal was created . Uses the following format: DD-MON-YYYY
Settlement Date	The date of which the settlement instruction completed or is due to be complete. Uses the following format: DD-MON-YYYY
Series *	The Series Code identifying the underlying series. For FIS and DSS this will be the actual individual series involved in the transaction. For non-FIS/DSS transactions this will be the generic series identifier for that type of transaction, e.g. AUDFRA, AUDSWAP. See table below for further qualification.
ISIN	The unique reference identifying the series. Show as “-“ if there is no applicable Series.
Annual Interest Rate	The annual interest rate of the Series. The report will display Annual Interest Rate to 4 decimal places. Only shown if the series is a FIS product. If not a FIS product, display “-“.
Maturity Date	The date the security matures Uses the following format: DD-MON-YYYY Only shown if the series is a FIS or DSS product. If not a FIS or DSS product, display

	“-“.
Volume	The volume of the settlement instruction. If no volume associated with a settlement instruction, display “-“.
Rate	The rate at which consideration I s calculated. Rate is to be the generic name displayed on the report but the system displays different names for each product. Rates will be shown for the following products (field names in the application are shown in brackets): “Yield” for FIS/DSS outright trades “Cash Rate” for FIS/DSS Market Repos “Interest Rate” for cash trades “Rate/Public Comments” for pledges “Reference Price” at the time of entry for RBA Repos (incl. reversals) “Yield” for Bill Deliveries No rate field is required for the following: Deposits and Withdrawals Bill nominations and deliveries. Bulk cash transfers Maturity payments Coupon Payments FRAs FX Swaps If no rate is associated with a settlement instruction, display “-“.
Payment Amount	The consideration transferred between buyer and seller. If no payment amount is associated with a settlement instruction, display “-“.
Currency	The currency in which the stock was traded.

The series is the actual, specific underlying security involved in the transaction that resulted in a cash movement in the case of FIS and DSS. The series is the security type involved in the transaction that resulted in a cash movement in the case of other, non-FIS/DSS products.

Operation Type/Message Type/Condition	Products	Series	Transaction Type
NORMAL	DSS Trade	Series code relating to the specific security	Security Trade
NORMAL	DSS Repo Trade	Series code relating to the specific security	Market Repo
NORMAL	FIS Trade	Series code relating to the specific security	Security Trade
NORMAL	FIS Repo Trade	Series code relating to the specific security	Market Repo
NORMAL	FRA Trade	AUDFRA	FRA Trade
NORMAL	SWAP Trade	AUDSWAP	SWAP Trade
NORMAL	Cash Trade	AUDCASH	Cash Trade
NORMAL	FX Trade	OTCFX	FX Trade
NORMAL	SFE Cash Transfer	SFECASH	SFE Cash Transfer
NORMAL	OCH Cash Transfer	OCHCASH	OCH Cash Transfer
NORMAL With Source: Security D/W. Positive Volume.	FIS or DSS	Series code relating to the specific security	Deposit
NORMAL With Source: Security D/W. Negative Volume.	FIS or DSS	Series code relating to the specific security	Withdrawal
Message Types: PLVP & PLOP	Pledge (FIS or DSS)	Series code relating to the specific security	Pledge
Message Types: RLVP & RLOP	FIS or DSS	Series code relating to the specific security	Release Pledge
Message Type: PLVPL	FIS or DSS	Series code relating to the specific security	Substitute Pledge
MATURITY	FIS or DSS	Series code	Maturity

PAYMENT		relating to the specific security	Payment
COUPON	FIS	Series code relating to the specific security	Coupon Payment
CORPORATE ACTION	FIS & DSS Gross Corporate Action	Series code relating to the specific security	Gross Corporate Action
SFE TRANSACTION	DSS Bill Delivery	Series code relating to the specific security	Bill Delivery
RBA REPO	FIS	Series code relating to the specific security	RBA Repo
REVERSE RBA REPO	FIS	Series code relating to the specific security	Reverse RBA Repo
REDEMPTION	FIS	Series code relating to the specific security	Redemption
Message Type: NOM,	DSS Bill nominations	Series code relating to the specific security	Bill Nomination
Message Type: RNOM	Release DSS Bill Nominations	Original settlement instruction number	Release Bill Nomination
Message Type: TRANS	FIS or DSS	Series code relating to the specific security	Transfer

3.14.10 Report Footer

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

3.15 Issuer Representative's Turnover Report

3.15.1 Description

This report lists all completed trades involving a particular issuer's securities today. It details who traded their securities, how many completed trades (buys and sells) they affected and the total face value (buys and sells) of all the completed trades they affected. It then provides the total face value of all completed buys in a given series and the total face value of all completed sells in a given series. The total number of completed buy and sell trades in a series is also given. For the purposes of this report, 'completed' means settled.

3.15.2 Type

- Participant Report – for Participant type “Issuer Representative”
- Only to produce information at the sub participant level

3.15.3 Format

- PDF only

3.15.4 Products

- Fixed Income Securities (incl. Repo's)
- Discount Securities (incl. Repo's)

3.15.5 Sorting Order

- Instrument Class
- Issuer (group all stocks by a given issuer one after the other. Issuer to appear in group heading for each series)
- Series
- Sub participant

3.15.6 Totals

- Total # buy trades per series
- Total # sell trades per series (this will equal total # buy trades per series)
- Total face value of all buys per series
- Total face value of all sells per series (this will equal total face value of all buys per series)

3.15.7 Report / Page Header

Field Name	Description
Company Name	<p>Holds the name of the Clearinghouse, which includes any business or company registration number.</p> <p>Austraclear Ltd (ABN 94 002 060 773)</p> <p>SFE Company logo will be used</p>

Field Name	Description
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Issuer Representative	Issuer Representative Code and Name
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

Note: This report is not to contain any record counts.

Report Details

Field Name	Description
Instrument Class	Possible values: <ul style="list-style-type: none"> FIS DSS This is a group heading, not a column.
Issuer	Issuer code and Name This is a sub group heading, not a column. Under each instrument class section, a separate grouping will appear for each series. Series Issued by the same Issuer should be grouped one after the other.
Series	The series code used to identify the security. This is a sub group heading, not a column.
ISIN	The unique reference used to identify the security. This is a sub group heading, not a column.
Description	The full description of the series for this ISIN. This is a sub group heading, not a column.
Sub-Participant	The code of the participant who entered the trade(s).
# Buy Trades	The total number of completed buy trades processed through Exigo today by the relevant sub participant.
Buy Face Value	Total face value of trades completed for this sub participant in which the sub participant was the buyer.

# Sell Trades	The total number of completed sell trades processed through Exigo today by the relevant sub participant.
Sell Face Value	Total face value of trades completed for this sub participant in which the sub participant was the seller.

Note on Repo's: The 2 legs of a repo are to be treated as 2 separate outright trades. If the second leg is unwound in more than one transaction (i.e. partial unwinds) each individual transaction is to be treated as its own stand alone outright trade.

Report Footer

Field Name	Description
End of Report marker	Contains: "<< End of Report >>"

3.16 IRS Payments & Receipts Due Report

3.16.1 Description

This report lists all SWAPS payments and receipts due in the next 5 business days. This report is to include regular periodical payments/receipts associated with SWAP flows (Normal Payments), up-front payments and termination payments.

Only payments and receipts from matched SWAPS are to appear on this report. However, any unmatched termination payments associated with a matched SWAP are to be included on the report.

3.16.2 Type

- Participant Report
- Only to produce information at the sub participant level.

3.16.3 Format

- PDF only

3.16.4 Products

- Interest Rate Swaps

3.16.5 Sort Order

- Settlement Date
- Counterparty.
- Trade Report Number (payments then receipts)

3.16.6 Report / Page Header Layout

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY
Sub Participant	The sub-participant name and code which identifies the sub-participant.

Report Details

Field Name	Description
Settlement Date	The date on which the individual payment or receipt is due to settle. Format – DD-MON-YYYY
Counterparty	The sub participant code of the other side to the payment or receipt transaction.
Trade Report Number	The sub participant's unique identifier for the Swap. This is the Trade Report number known to the sub participant being reported on. The counterparty's trade report number should not be shown. This is the trade report number for the entire SWAP, not an individual trade report number associated with the individual payment or receipt.
Participant Reference	Sub participant's internal reference for the Swap. This is not a reference per individual payment or receipt flow but for the overall Swap. For regular (NORMAL) payment flows, this overall Swap reference should be used. For up-front payments, the overall Swap reference should also be used to populate this field. For termination payments, the participant reference entered for the termination should be used rather than the overall Swap reference.
Notional Amount	The principal amount of the Swap at the time of the report batch. This will be shown for upfront, normal and termination payments.
Side	The side of the swap the payment or the receipt represents. This is the overall side the respective sub participant making the payment has taken in the overall Swap. Possible values: <ul style="list-style-type: none"> • FIXED • FLOAT If a sub participant is receiving a payment from a counterparty who is on the Fixed side, this field should display Fixed. If a sub participant is receiving a payment from a counterparty who is on the Float side, this field should display Float. If a sub participant is making a payment and is on the Fixed side of the Swap, this field should display Fixed. If a sub participant is making a payment and is on the Float side, this field should display Float.

Field Name	Description
State	<p>The state associated with the individual payment or receipt. This field describes whether the details for the payment flows are matched or otherwise between the two parties. This is not the overall state of the swap. This is not the “Status” of the of the individual payment flows (e.g. active, pending, completed).</p> <p>No filtering is to take place. Whatever detail is returned in this “State” field for a payment flow should be included in this report.</p> <p>An upfront payment is a matching field for the entire Swap. A Swap can not match unless counterparties agree on the upfront payment. Therefore, the “State” of the overall Swap should be returned in this field for an upfront payment.</p> <p>A termination payment must be matched by the counterparty. Therefore the state of the termination payment should be returned in this field. This is the “State” of whether the termination payment is matched or otherwise, not the “Status” of the payment. No filtering is to take place. Whatever detail is returned in this field for a termination payment should be included in this report. Note that unmatched termination payments are to be shown and will return a State of Unmatched.</p>
Payment Notional Amount	<p>The Notional Amount upon which each payment/receipt amount is calculated at the time of the report batch.</p> <p>This field applies to payment flows only. For up-front and termination payments, display “-“.</p>
Rate	<p>The rate used to calculate the payment or receipt. This can be either a floating rate or a fixed rate. Where the floating rate is not known, display “0” as per the application.</p> <p>The rate should be displayed in this report to the number of decimal places indicated in the "Decimals in Premium on Instrument Class" field for that series.</p> <p>This field is not applicable for up-front or termination payments and in these instances the field should be populated with “-“.</p>

Field Name	Description
Payment Amount	The amount of the payment or receipt. Negative numbers (payments) to be displayed in brackets
Payment Type	The type of payment being made or received. Possible values include: <ul style="list-style-type: none"> • Normal • Up-front • Termination

Report Footer

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

3.17 Issuer Representative's Record Date Report

3.17.1 Description

This report lists all participants who hold a particular Issuer's securities at record date and how much income is due to them. The report will list maturity payments in a separate section from the coupon payments.

3.17.2 Type

- Participant Report – Specifically only for Issuer Representatives.
- Only to produce information at the sub participant level.

3.17.3 Format

- PDF Only

3.17.4 Products

- Fixed Income Securities

3.17.5 Sort Order

- Operation Type (Maturity payments grouped first and Coupon payments grouped second)
- Note: Number of records to be returned by Maturity payments and then for Coupon payments.
- Series
- Sub Participant Code

3.17.6 Totals

- Sub totals by series. One sub total per series for Maturity payments and one sub total per series for Coupon payments.
- One total for all Maturity payments and one for all Coupon payments.

3.17.7 Report / Page Header

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.

Field Name	Description
Issuer Representative	The code and name of the Issuer Representative requesting the report.
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

Report Details

Field Name	Description
Operation Type	An operation type code defines what kind of payment will be made on payment date. For this report, this will be either CPON (Coupon Payments) or MATP (Maturity Payments). This is a group heading, not a column.
Series	The series code for the security. This is a sub group heading, not a column.
ISIN	The unique reference used to identify the security. This is a sub group heading, not a column.
Description	The description of the series. This is a sub group heading, not a column.
Annual Interest Rate	The coupon of the security. This is a sub group heading, not a column. The report is to display whatever the system displays for this field. Therefore, the report should display Annual Interest Rate as per the application out to 4 decimal places.
Maturity Date	The date the security matures. This is a sub group heading, not a column. Format – DD-MON-YYYY
Issuer	The Issuer name and code of the issuer of the security. This is a sub group heading, not a column.
Record Date	The Record close Date for the corporate action. This is a sub group heading, not a column. Format – DD-MON-YYYY
Payment Date	The date on which the benefit will be paid. This is a sub group heading, not a column. Format – DD-MON-YYYY

Field Name	Description
Interest PPH	The Interest Price Per Hundred for the series. This is a sub group heading, not a column. PPH will be shown to 2 decimal places less than the Rate Rounding Decimals value for the Series. If the Rate Rounding Decimals attribute is 8, the PPH will be shown to 6 decimal places. PPH is only applicable for coupon payments and “-“ will be displayed for other payments.
Sub-Participant Code	The sub-participant code of the owner of the holding
Sub-Participant Name	The sub-participant name of the owner the holding.
Volume	The total face value of the holding for this sub participant. As Accounts are not being displayed, the Volume on this report will be the total amount of the security in all accounts owned by this sub-participant.
Payment Amount	The amount of the coupon or maturity payment.

Report Footer

Field Name	Description
End of Report marker	Contains: “<< End of Report >>”

3.18 Cash Report

3.18.1 Description

This report shows all cash movements associated with every cash record belonging to a sub participant. At the beginning of each day the balance on cash records is always zero as the balance of the cash record at the end of the previous days is paid/received overnight. During the course of the day transactions are affected which result in the movement of cash in and out of the cash record. The report is to commence with the opening transaction (which forms the first balance) and detail each transaction and the resulting balance up until the time the report is run.

3.18.2 Type

- Participant Report
- Only to produce information at the sub participant level.

3.18.3 Format

- PDF & CSV
- The field ordering for the CSV version of this report is to follow the field ordering outlined in this report specification

3.18.4 Sort Order

- Cash Record
- Then the transactions on that cash record in chronological order, i.e. Settlement time actual should be used to determine order.

3.18.5 Totals

The “Amount” column for each cash record is to be totaled. The Amount column total should always equal the final balance for the cash record.

3.18.6 Report / Page Header

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Sub Participant	The code and full name of the sub participant

	for who the report is run and for who the information contained in the report is relevant.
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

3.18.7 Report Details

Field Name	Description
Cash Record	The unique numeric identifier of the cash record. This is a group heading, not a column.
Transaction Type*	The type of transaction that altered the balance of the cash record.
Series*	The unique identifier of the stock that was involved in the cash movement OR the identifier of the type of security that was involved in the cash movement (e.g., AUDSWAP, AUDCASH, QN0339)
Counterparty	The sub participant code of the counterparty to the transaction that altered the balance of the cash record.
Settlement Instruction Number	The system generated unique identifier of the settlement instruction that generated the cash movement.
Participant Reference	This Participant Reference information is available from the settlement instruction. If no Participant Reference is supplied, display “-“.
Amount	The dollar or currency value of the cash movement that affected the cash record balance. Negative numbers (i.e. payments) to be displayed in brackets.
Balance	The balance of the cash record after each cash movement. Negative numbers to be displayed in brackets.
Number of data records	The number of records found per cash record . This is not a column but a grouping footer.

The series is the actual, specific underlying security involved in the transaction that resulted in a cash movement in the case of FIS and DSS. The series is the security type involved in the transaction that resulted in a cash movement in the case of other, non-FIS/DSS products.

The Transaction Type is not a value or field in the application or on the settlement instruction but it to be derived from the Operation Type and the product and populated in the report in accordance with the table below.

Some of the operation and transaction types listed below will not generate cash movements and will not appear on this report. They are listed below for completeness.

Operation Type	Products	Series	Transaction Type
NORMAL	DSS Trade	Series code relating to the specific security	Security Trade
NORMAL	DSS Repo Trade	Series code relating to the specific security	Market Repo
NORMAL	FIS Trade	Series code relating to the specific security	Security Trade
NORMAL	FIS Repo Trade	Series code relating to the specific security	Market Repo
NORMAL	FRA Trade	AUDFRA	FRA Trade
NORMAL	SWAP Trade	AUDSWAP	SWAP Trade
NORMAL	Cash Trade	AUDCASH	Cash Trade
NORMAL	FX Trade	OTCFX	FX Trade
NORMAL	SFE Cash Transfer	SFECASH	SFE Cash Transfer
NORMAL	OCH Cash Transfer	OCHCASH	OCH Cash Transfer
NORMAL With Security D/W	FIS or DSS	Series code relating to the specific security	Deposit Withdrawal
PAYMENT	Pledge (FIS or DSS)	Series code relating to the specific security	Pledge
MATURITY PAYMENT	FIS or DSS	Series code relating to the specific security	Maturity Payment
COUPON	FIS	Series code relating to the specific security	Coupon Payment
CORPORATE ACTION	FIS & DSS Gross Corporate Action	Series code relating to the specific security	Gross Corporate Action

SFE TRANSACTION	DSS Bill Delivery	Series code relating to the specific security	Bill Delivery
RBA REPO	FIS	Series code relating to the specific security	RBA Repo
REVERSE RBA REPO	FIS	Series code relating to the specific security	Reverse RBA Repo
REDEMPTION	FIS	Series code relating to the specific security	Redemption
Message Type: NOM, RNOM	DSS Bill nominations	Series code relating to the specific security	Bill Nomination

3.18.8 Report Footer

Field Name	Description
End of Report marker	Contains: “<< End of Report >>”

Notes

There is no requirement to show the opening balance as zero. The first transaction will determine the first balance, i.e. the first movement of cash will display the amount of the cash and in this will form the first balance.

The report should display all of a sub participant’s cash records in order, regardless of whether activity took place on that account or not.

3.19 Issuer Representatives 1st Run FIS Payments Report

3.19.1 Description

The Issuer 1st Run FIS Payments Report details for all Issuer Representatives who they will be paying coupon and maturity payments to today. The report lists all FIS securities that will be making payments on that day. It will list who the holders of those securities are and how much payment will be made to them. The report will list maturity payments in a separate section from the coupon payments.

3.19.2 Type

- Participant Report – Specifically only for Issuer Representatives.
- Only to produce information at the sub participant level.

3.19.3 Format

- PDF & CSV
- The field ordering for the CSV version of this report is to follow the field ordering outlined in this report specification

3.19.4 Products

- Fixed Interest Securities

3.19.5 Sorting Order

- Operation Type (Maturity payments grouped first and Coupon payments grouped second)

Note: Number of records to be returned by Maturity payments and then for Coupon payments.

- Series
- Sub Participant Code

3.19.6 Totals

- Sub total by series. One sub total per series for Maturity payments and one sub total per series for Coupon payments.
- One total for all Maturity payments and one for all Coupon payments.

3.19.7 Report / Page Header

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X

Field Name	Description
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Issuer Representative	The sub-participant code and name of the Issuer Representative
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

Report Details

Field Name	Description
Operation Type	An operation type code defines what kind of operation the settlement instruction represents. For this report, this will be either Coupon or Maturity. Note: Information obtainable from Settlement Instruction. This is a group heading, not a column.
Series	The unique reference used to identify the security. This is a sub group heading, not a column.
ISIN	The series code which identifies the security. This does not necessarily have to be column heading. It can be a label in the group heading.
Description	Series Description. This is a sub group heading, not a column.
Annual Interest Rate	The coupon attached to the security. The report is to display whatever the system displays for this field. Therefore, the report should display Annual Interest Rate as per the application out to 4 decimal places. This is a sub group heading, not a column.
Maturity date	The date the security matures. Format – DD-MON-YYYY This is a sub group heading, not a column.
Issuer	The sub participant code of Issuer of the security. This is a sub group heading, not a column.

Field Name	Description
Sub Participant Code	The code of the sub participant holding the security and to whom the payment will be made. Where a payment has defaulted to the suspense account, the Sub Participant code of the associated CSD Sub Participant will be displayed (ACLR20).
Sub Participant Name	The name of the sub participant holding the security and to whom the payment will be made. Where a payment has defaulted to the suspense account, the Sub Participant name of the associated CSD Sub Participant will be displayed (Austraclear Limited).
Volume	The amount of the security held by the sub participant. Where a payment has defaulted to the suspense account, display “-“.
Payment Amount	The amount of the coupon or maturity payment.

Note: Where tax has been withheld and paid to the CSD Suspense Account there will be two payments for the same corporate action. There will be one payment to the CSD sub participant (suspense account) for the withheld tax amount and one payment to the sub participant holding the security, net of the deducted tax amount.

Report Footer

Field Name	Description
End of Report marker	Contains: “<< End of Report >>”

3.20 Issuer Representative's 2nd Run FIS Payments Report

3.20.1 Description

Pass Through securities are those that not only pay a coupon (interest) but also repay a portion of the capital value (redemptions) at intervals. These intervals do not necessarily have to be standardized and on any given day either a coupon or a redemption payment or both could be made. Pass Through securities can be identified as those instruments within the system with corporate actions set to "Manual".

Issuers will advise the SFE on the day of any payments they will be making and the rates at which those payments will be calculated. The SFE will enter all this information in the system and run all applicable manual corporate actions at the same time at some point during the day (usually between 1pm and 2pm). Once the manual corporate actions have been run settlement instructions will be generated for each payment. At this point, a report must be available to Issuer Representatives that details what payments they must then confirm in the system before the end of the day.

This report will separate coupon and redemption payments into separate sections.

3.20.2 Type

- Participant Report – Specifically only for Issuer Representatives.
- Only to produce information at the sub participant level.

3.20.3 Format

- PDF & CSV

The field ordering for the CSV version of this report is to follow the field ordering outlined in this report specification

3.20.4 Report Batch

- At the commencement of the "Day Two" sub-session after the second payment run has been run.

3.20.5 Products

- Fixed Interest Securities – Pass Through Securities. These have the following attributes:
 - Has Redemption Values = "Yes"
 - Automatic Execution of CAs = "No"

3.20.6 Sorting Order

- Operation Type (Redemption payments grouped first and Coupon payments grouped second)
 - Note: Number of records to be returned by Redemption payments and then for Coupon payments.
- Series

3.20.7 Totals

- Sub total by series. One sub total per series for Redemption payments and one sub total per series for Coupon payments.
- One total for all Redemption payments and one for all Coupon payments.

3.20.8 Report / Page Header Layout

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Issuer Representative	The sub-participant code and name of the Issuer Representative
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

Report Details

Field Name	Description
Operation Type	An operation type code defines what kind of operation the settlement instruction represents. For this report, this will be either Coupon or Redemption. Note: Information obtainable from Settlement Instruction. This is a group heading, not a column.
Series	The unique reference used to identify the security. This is a sub group heading, not a column.
ISIN	The series code which identifies the security. This is a group heading, not a column.
Description	Series Description. This is a group heading, not a column.

Field Name	Description
Annual Interest Rate	<p>The coupon attached to the security.</p> <p>The report is to display whatever the system displays for this field. Therefore, the report should display Annual Interest Rate as per the application out to 4 decimal places.</p> <p>This is a group heading, not a column.</p>
Maturity date	<p>The date the security matures.</p> <p>Format – DD-MON-YYYY</p> <p>This is a group heading, not a column.</p>
Issuer	<p>The sub participant code of the Issuer of the security.</p> <p>This is a group heading, not a column.</p>
Interest PPH *	<p>Only applicable to coupon payments. The Interest Price Per Hundred for the series.</p> <p>PPH will be shown to 2 decimal places less than the Rate Rounding Decimals value for the Series. If the Rate Rounding Decimals attribute is 8, the PPH will be shown to 6 decimal places.</p> <p>This is a group heading, not a column.</p>
Sub Participant Code	<p>The code of the sub participant holding the security and to whom the payment will be made.</p> <p>Where a payment has defaulted to the suspense account, the Sub Participant code of the associated CSD Sub Participant will be displayed (ACLR20).</p>
Sub Participant Name	<p>The name of the sub participant holding the security and to whom the payment will be made.</p> <p>Where a payment has defaulted to the suspense account, the Sub Participant name of the associated CSD Sub Participant will be displayed (Austraclear Limited).</p>
Volume	<p>The amount of the security held by the sub participant.</p> <p>Where a payment has defaulted to the suspense account, display “-“.</p>
Payment Amount	<p>The amount of the coupon or redemption payment.</p>

* Note: While the report is grouped by Operation Type and this field applies only to coupon payments the report is not to have customised column headings per Operation Type, i.e. Interest PPH will appear as a group header for both sections.

Note: Where tax has been withheld and paid to the CSD Suspense Account there will be two payments for the same corporate action. There will be one payment to the CSD sub participant (suspense account) for the withheld tax amount and one payment to the sub participant holding the security, net of the deducted tax amount.

Report Footer

Field Name	Description
End of Report marker	Contains: “<< End of Report >>”

3.21 IRS Payment Report

3.21.1 Description

The IRS Payment Report details all future payment flows associated with a Participant's open Interest Rate Swaps. No historical payments are to be included in this report. The definition of an open Swap is one that appears as an Open Contract in the OTC Reported Trades window in OM SECUR Clearing office however, completed (settled) terminated SWAPS are to be specifically excluded from this report.

Completed (settled) **fully** terminated SWAPS are to be excluded in their entirety from this report. Note: When a **partial** termination payment has completed (settled) the amount on which future payment flows will be calculated will change. However, the SWAP is to continue to be included on this report until such times as the SWAP has been **fully** terminated and that termination has completed (settled). Terminations which are yet to complete (settle) should be shown on this report.

3.21.2 Type

- Participant Report
- Only to produce information at the sub participant level.

3.21.3 Format

- PDF & CSV (see below)

3.21.4 Products

- Interest Rate Swaps

3.21.5 Sorting Order

- Swap Type (Fixed to Float and Float to Fixed to be grouped in one section with its own set of column headings. Float to Float to be in another section with a different set of headings)*
- Trade Report Number

* Different sections not required for CSV version. The CSV file should display the payment flows associated with the sub participant's side of the swap first (regardless of side of that sub participant). The sort of order of the CSV file is specified below.

3.21.6 Totals

- Not Required

3.21.7 Report / Page Header Layout

Field Name	Description
Company Name	<p>Holds the name of the Clearinghouse, which includes any business or company registration number.</p> <p>Austraclear Ltd (ABN 94 002 060 773)</p> <p>SFE Company logo will be used</p>
Page Number	Page X of X
Run Date:	<p>The date and time the report was generated.</p> <p>The format should be as follows:</p> <p>DD-MON-YYYY HH:MI:SS</p>
Report Name:	The name of the report – all in upper case.
Sub-participant	Sub-participant code and name
Business Date	<p>The date for which the information in the report is applicable.</p> <p>Format – DD-MON-YYYY</p>

Report Details

For Fixed to Float and Float to Fix

Field Name	Description
Trade Report Number	<p>The system-generated reference which uniquely identifies the trade. This is the Trade Report number from the sub participant's perspective for whom the report is being run.</p> <p>This is not a column but a group heading for all the swap flow details associated with a given Trade Report Number.</p>
Counterparty	<p>Participant mnemonic of the counterpart to the transaction.</p> <p>This is not a column but a group heading for all the swap flow details associated with a given Trade Report Number.</p>
Effective Date	<p>The start date of the swap, or the date on which interest starts to accrue.</p> <p>Uses the following format: DD-MON-YYYY.</p> <p>This is not a column but a group heading for all the swap flow details associated with a given Trade Report Number.</p>

Field Name	Description
Swap type	Possible values: <ul style="list-style-type: none"> • Fixed to Float • Float to Fixed This is not a column but a group heading for all the swap flow details associated with a given Trade Report Number.
Side	Which side of the swap is taken by the sub participant. Possible values are: <ul style="list-style-type: none"> • Fixed • Float This is not a column but a group heading for all the swap flow details associated with a given Trade Report Number.
Notional Amount	The principal amount upon which interest accrues. This will be the same for each period and for both sides of the swap. This is not a column but a group heading for all the swap flow details associated with a given Trade Report Number.
Upfront Payment Amount	If any upfront payments associated with a swap are yet to settle, they are to be reported in this field. If there are no upfront payments or the upfront payment has settled (completed), show “0”. This is not a column but a group heading for all the swap flow details associated with a given Trade Report Number.
Termination Amount	If any matched termination payments associated with a swap are yet to settle, they are to be reported in this field. If there is more than one matched termination payment associated with a swap that is yet to settle, report the amount with the nearest settlement date. If there are no matched termination payments or the matched termination payment has settled (completed), show “0”. This is not a column but a group heading for all the swap flow details associated with a given Trade Report Number.
Fixed Start Date	The start date for each payment period for the fixed side. This date will be different for each period. DD-MON-YYYY

Field Name	Description
Fixed End Date	The end date for each payment period for the fixed side. This date will be different for each period. DD-MON-YYYY
Fixed Pay Date	The date that the payment is due to settle each period for the fixed side. This date will be different for each period. Format DD-MON-YYYY
Fixed Rate	The Fixed Rate used to calculate interest over the life of the swap. This is fixed at the start of a swap and the rate is to be repeated for each payment period. Display as per the application out to 4 decimal places.
Fixed Consideration	The calculated payment amount for the Fixed side of the swap for each period.
Fixed Status	The status of each fixed payment period flow. This is the “status” of the payment (e.g. completed, active) not the “state” payment details (e.g. matched). No filtering is required. Whatever value is returned for this field should be included in the report.
Float Start Date	The start date for each payment period for the float side. This date will be different for each period. DD-MON-YYYY
Float End Date	The end date for each payment period for the float side. This date will be different for each period. DD-MON-YYYY
Float Pay Date	The payment settlement date for each period for the float side. This date will be different for each period. DD-MON-YYYY
Float Rate Date	The date that the Floating Rate is set for each period. This date will be different for each period. DD-MON-YYYY
Floating Rate	The Floating Rate used to calculate interest over the life of the swap. Display as per the application out to four decimal places. This value will be 0 until the rate for each period is set.

Field Name	Description
Float Consideration	The calculated payment amount for the Float side of the swap. This value will be 0 until the rate for each period is set.
Float Status	The status of each floating payment flow. This is the “status” of the payment (e.g. completed, active) not the “state” payment details (e.g. matched). No filtering is required. Whatever value is returned for this field should be included in the report.

Float to Float

Field Name	Description
Trade Report Number	The system-generated reference which uniquely identifies the trade. This is the Trade Report number from the sub participant’s perspective for whom the report is being run. This is not a column but a group heading for all the swap flow details associated with a given Trade Report Number.
Counterparty	Participant mnemonic of the counterpart to the transaction. This is not a column but a group heading for all the swap flow details associated with a given Trade Report Number.
Effective Date	The start date of the swap, or the date on which interest starts to accrue. Uses the following format: DD-MON-YYYY. This is not a column but a group heading for all the swap flow details associated with a given Trade Report Number.
Side	The side of the swap taken by the sub participant being reported on. Possible values are: <ul style="list-style-type: none"> • Float 1* * Always display sub participant being reported on as Float 1. This is not a column but a group heading for all the swap flow details associated with a given Trade Report Number.

Field Name	Description
Notional Amount	<p>The principal amount upon which interest accrues. This will be the same for each period.</p> <p>This is not a column but a group heading for all the swap flow details associated with a given Trade Report Number.</p>
Upfront Payment Amount	<p>If any upfront payments associated with a swap are yet to settle, they are to be reported in this field. If there are no upfront payments or the upfront payment has settled (completed), show "0".</p> <p>This is not a column but a group heading for all the swap flow details associated with a given Trade Report Number.</p>
Termination Amount	<p>If any matched termination payments associated with a swap are yet to settle, they are to be reported in this field. If there is more than one matched termination payment associated with a swap that is yet to settle, report the amount with the nearest settlement date. If there are no matched termination payments or the matched termination payment has settled (completed), show "0".</p> <p>This is not a column but a group heading for all the swap flow details associated with a given Trade Report Number.</p>
Float 1 Start Date	<p>The start date for each payment period for the float 1 side. This date will be different for each period.</p> <p>DD-MON-YYYY</p>
Float 1 End Date	<p>The end date for each payment period for the float 1 side. This date will be different for each period.</p> <p>DD-MON-YYYY</p>
Float 1 Pay Date	<p>The payment settlement date for each period for the float 1 side. This date will be different for each period.</p> <p>DD-MON-YYYY</p>
Float 1 Rate Date	<p>The date that the Floating 1 Rate is set for each period. This date will be different for each period.</p> <p>DD-MON-YYYY</p>

Field Name	Description
Floating Rate 1	The Floating Rate used to calculate interest on Float side 1 over the life of the swap. Display as per the application out to four decimal places. This value will be 0 until the rate for each period is set.
Float 1 Consideration	The calculated payment amount for the Float 1 side of the swap. This value will be 0 until the rate for each period is set.
Float 1 Status	The status of each payment flows for Float side 1. This is the “status” of the payment (e.g. completed, active) not the “state” payment details (e.g. matched). No filtering is required. Whatever value is returned for this field should be included in the report.
Float 2 Start Date	The start date for each payment period for the float 2 side. This date will be different for each period. DD-MON-YYYY
Float 2 End Date	The end date for each payment period for the float 2 side. This date will be different for each period. DD-MON-YYYY
Float 2 Pay Date	The payment settlement date for each period for the float 2 side. This date will be different for each period. DD-MON-YYYY
Float 2 Rate Date	The date that the Floating 2 Rate is set for each period. This date will be different for each period. DD-MON-YYYY
Floating Rate 2	The Floating Rate used to calculate interest on the Float 2 side over the life of the swap. Display as per the application out to two decimal places. This value will be 0 until the rate for each period is set.
Float 2 Consideration	The calculated payment amount for the Float 2 side of the swap. This value will be 0 until the rate for each period is set.

Field Name	Description
Float 2 Status	The status of each payment flow for Float 2. This is the “status” of the payment (e.g. completed, active) not the “state” payment details (e.g. matched). No filtering is required. Whatever value is returned for this field should be included in the report.

Report Footer

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

Note on formatting. Each trade to be shown in 3 sections:

- a header table containing data that is common to all swap flows for the trade (fields to be included are indicated in specification above)
- a table beneath the header table containing the sub participant's swap flows
- a table beneath the sub participant's swap flow table containing the counterparty's swap flows

The text associated with the labels displayed on the swap flow tables will vary depending on the whether the table shows fixed or floating information.

3.21.8 CSV Specific

The CSV file has the following notes:

- Different sections are not to appear for Float to Fix, Fix to Float and Float to Float.
- The payment flows of the Sub Participant being reported on to appear first.
- Float to float swaps will appear in the file as two groupings of record type 7 with the side of the Sub Participant being reported on appearing first
- Notional amount to appear in both payments flows.
- The sort order is to be:
 - Effective date, then
 - Trade report number.

Record Type 1:

- Filename
- Sub participant code
- Date

- Effective date

Record Type 2:

- Trade Report Number
- Counterparty

Record Type 3:

- Upfront Payment Amount

Record Type 4:

- Termination Amount

Record type 5:

- Fixed Start Date
- Fixed End Date
- Fixed Pay Date
- Fixed Rate
- Notional Amount
- Fixed Consideration
- Fixed Status

Record Type 6:

- Number of fixed side flows (i.e. number of rows)

Record Type 7:

- Float Start Date
- Float End Date
- Float Pay Date
- Float Rate Date
- Float Rate
- Notional Amount
- Float Consideration
- Float Status

Record Type 8:

- Number of float side flows (i.e. number of rows)

Record Type 9:

- Number of swaps

3.21.9 EXAMPLE CSV

```

1,IRS PAYMENT,AAAA20,9/03/04 11:22,ALL,,4-Oct-00,,
2,20008680,,SYDB20,,,,,
3,0,,,,,,
4,2500000,,,,,,
7,10-Dec-03,10-Mar-04,10-Mar-04,10-Dec-03,0,10000000,0,P
7,10-Mar-04,10-Jun-04,10-Jun-04,10-Mar-04,0,10000000,0,P
7,10-Jun-04,10-Sep-04,10-Sep-04,10-Jun-04,0,10000000,0,P
7,10-Sep-04,10-Dec-04,10-Dec-04,10-Sep-04,0,10000000,0,P
7,10-Dec-04,10-Mar-05,10-Mar-05,10-Dec-04,0,10000000,0,P
7,10-Mar-05,10-Jun-05,10-Jun-05,10-Mar-05,0,10000000,0,P
7,10-Jun-05,12-Sep-05,12-Sep-05,10-Jun-05,0,10000000,0,P
7,12-Sep-05,12-Dec-05,12-Dec-05,12-Sep-05,0,10000000,0,P
7,12-Dec-05,10-Mar-06,10-Mar-06,12-Dec-05,0,10000000,0,P
7,10-Mar-06,12-Jun-06,12-Jun-06,10-Mar-06,0,10000000,0,P
7,12-Jun-06,11-Sep-06,11-Sep-06,12-Jun-06,0,10000000,0,P
7,11-Sep-06,11-Dec-06,11-Dec-06,11-Sep-06,0,10000000,0,P
7,11-Dec-06,12-Mar-07,12-Mar-07,11-Dec-06,0,10000000,0,P
7,10-Jun-09,10-Sep-09,10-Sep-09,10-Jun-09,0,10000000,0,P
7,10-Sep-09,10-Dec-09,10-Dec-09,10-Sep-09,0,10000000,0,P
7,10-Dec-09,10-Mar-10,10-Mar-10,10-Dec-09,0,10000000,0,P
7,10-Mar-10,10-Jun-10,10-Jun-10,10-Mar-10,0,10000000,0,P
7,10-Jun-10,10-Sep-10,10-Sep-10,10-Jun-10,0,10000000,0,P
7,10-Sep-10,10-Dec-10,10-Dec-10,10-Sep-10,0,10000000,0,P
7,10-Dec-10,10-Mar-11,10-Mar-11,10-Dec-10,0,10000000,0,P
7,10-Mar-11,10-Jun-11,10-Jun-11,10-Mar-11,0,10000000,0,P
7,10-Jun-11,12-Sep-11,12-Sep-11,10-Jun-11,0,10000000,0,P
7,12-Sep-11,12-Dec-11,12-Dec-11,12-Sep-11,0,10000000,0,P
7,12-Dec-11,12-Mar-12,12-Mar-12,12-Dec-11,0,10000000,0,P
7,12-Mar-12,11-Jun-12,11-Jun-12,12-Mar-12,0,10000000,0,P
7,11-Jun-12,10-Sep-12,10-Sep-12,11-Jun-12,0,10000000,0,P
7,10-Sep-12,10-Dec-12,10-Dec-12,10-Sep-12,0,10000000,0,P
8,27,,,,,,

```

3.22 Issuer Representative's DSS Maturities Payments Report

3.22.1 Description

The Issuer Representative's DSS Maturities Payments Report details all DSS securities which are due to mature on the current business day and who the beneficial owner of those securities are. It also details the maturity payment amount that will be paid to the beneficial holders on payment date. The report is to be split out between those DSS instruments that are immobilized and those that are dematerialized. This is to aid in the identification of those securities which have to be physically produced at maturity. This report is used to confirm the relevant payments to the beneficial owners.

3.22.2 Type

- Participant Report – for Participant type “Issuer Representative”
- Only to produce information at the sub participant level

3.22.3 Format

- PDF & CSV
- The field ordering for the CSV version of this report is to follow the field ordering outlined in this report specification

3.22.4 Products

- Discount Securities (Dematerialised and Immobilised)

3.22.5 Sorting Order

- Form (Immobilized to appear before Dematerialized)
- Issuer
- Series Sub class (alphabetical order)
- Series

3.22.6 Totals

- Total amount by each Issuer
- Total amount for all Issuer's which are not the Issuer Representative (if applicable). The Issuer and the Issuer Representative will be deemed to be the same if they share the parent Participant, i.e. the first 4 characters of the mnemonic are the same.

The total for Issuers with the same parent as the Issuer representative's is to be labeled “Own Issuer Total”

The total for all Issuers with a different parent to the Issuer Representative is to be labeled, “Other Issuer Total”

3.22.7 Report / Page Header Layout

Field Name	Description
Company Name	<p>Holds the name of the Clearinghouse, which includes any business or company registration number.</p> <p>Austraclear Ltd (ABN 94 002 060 773)</p> <p>SFE Company logo will be used</p>
Page Number	Page X of X
Run Date:	<p>The date and time the report was generated.</p> <p>The format should be as follows:</p> <p>DD-MON-YYYY HH:MI:SS</p>
Report Name:	The name of the report – all in upper case.
Sub-participant	Sub-participant code and name of the Issuer Representative.
Business Date	<p>The date for which the information in the report is applicable.</p> <p>Format – DD-MON-YYYY</p>

Report Details

Field Name	Description
Form	<p>Whether the security is immobilized or dematerialized.</p> <p>This is a group heading, not a column.</p>
Issuer	<p>The full name of the Issuer of the security.</p> <p>This is a sub group heading, not a column.</p>
Series Sub class	<p>The sub class of the security. Possible values are:</p> <ul style="list-style-type: none"> • EBA (dematerialized) • EPN (dematerialized) • ECD (dematerialized) • BA • BE • NB • PN • CD <p>This is a sub group heading, not a column.</p> <p>Note: The words “dematerialised” above are for information only and not to appear in the sub group heading.</p>
Series	The unique identifier for the security.

Field Name	Description
ISIN	The unique identifier for the security.
Drawer	The drawer on the security as specified at the series level.
Payer Cash Record	The cash record of the Issuer Representative from which the payments will be made. This is determined from the settlement instruction for the payment.
Security Owner	Sub participant code of the security owner.
Payee Cash Record	Cash Record of the Payee specified for this purpose. This is determined from the settlement instruction for the payment.
Unit Face Value	Unit face value of the individual security
Payment Amount	The amount of the maturity payment.

Report Footer

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

3.23 FIS Open Trade Report

3.23.1 Description

The FIS Open Trade Report displays all FIS trades that are yet to settle, including unmatched trades. This is limited to unmatched open trades entered by the sub participant that remain unmatched by the sub participant's counterparty but excludes unmatched open trades alleged by the sub participant's counterparty that remain unmatched by the sub participant

3.23.2 Type

- Participant Report– only to produce information at sub participant level

3.23.3 Format

- PDF

3.23.4 Products

- Fixed Income Securities

3.23.5 Sorting Order

- Issuer - CGS Issued Securities (where Issuer = COMM) to be displayed first
- Settlement Date
- State
- Trade Report Number

3.23.6 Totals

- Totals for buy consideration and sell consideration

3.23.7 Report / Page Header Layout

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Sub-participant	Sub-participant code and name

Field Name	Description
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

Report Details

Field Name	Description
Issuer	The participant code of the issuer of the security.
Settlement Date	The date of which the transaction is due to be completed. Uses the following format: DD-MON-YYYY
State	The current state of the trade. Possible values are: <ul style="list-style-type: none"> • Unmatched • Paired • Matched • Cancelled • Novated All trades in other trade report states are to be excluded from this report.
Sub State	The current sub state of the trade associated with any of the above states. No filtering is required - all sub states associated with the States detailed above are to be returned and included on this report.
Trade Report Number	The system-generated reference which uniquely identifies the trade.
Counterparty	Sub participant mnemonic of the counterpart to the transaction.
Participant Reference	Populated from data entered in the Member Reference field which is a free text field used by the participant to enter their own trade reference. This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.
Trade Date	The date on which the transaction was entered in the system. Uses the following format: DD-MON-YYYY
Side	Valid values are Buy or Sell

Field Name	Description
Series	The unique reference used to identify the security.
ISIN	The unique reference used to identify the security.
Face Value	The face value of the stock being traded
Yield	The yield for the trade
Consideration	The amount of money transferred between buyer and seller.
Sub Account	The sub account of the participant used in this transaction. This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.
Cash Record	The cash record of the participant used in this transaction. This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.
Currency	Currency of the underlying series.

Report Footer

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

Note on formatting: If there are too many column headings to display in one row the report is to have two or more rows of column headings displayed once and each open trade will have two or more rows of information that correspond to the respective headings. A space will to be placed between each record to differentiate each trade.

3.24 DSS Open Trade Report

3.24.1 Description

The DSS Open Trade Report displays all DSS trades that are yet to settle, including unmatched trades. This is limited to unmatched open trades entered by the sub participant that remain unmatched by the sub participant's counterparty but excludes unmatched open trades alleged by the sub participant's counterparty that remain unmatched by the sub participant.

3.24.2 Type

- Participant Report – only to produce information at sub participant level

3.24.3 Format

- PDF

3.24.4 Products

- Discount Securities

3.24.5 Sorting Order

- Settlement Date
- State
- Trade Report Number

3.24.6 Totals

- Totals for buy consideration and sell consideration

3.24.7 Report / Page Header Layout

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Sub-participant	Sub-participant code and name
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

Report Details

Field Name	Description
Settlement Date	The date of which the transaction is due to be complete. Uses the following format: DD-MON-YYYY
State	The current state of the trade. Possible values are: <ul style="list-style-type: none"> • Unmatched • Paired • Matched • Cancelled All trades in other trade report states are to be excluded from this report.
Sub State	The current sub state of the trade associated with any of the above states. No filtering is required - all sub states associated with the States detailed above are to be returned and included on this report.
Trade Report Number	The system-generated reference which uniquely identifies the trade.
Counterparty	Sub participant mnemonic of the counterparty to the transaction.
Participant Reference	Populated from data entered in the Member Reference field which is a free text field used by the participant to enter their own trade reference. This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.
Trade Date	The date on which the transaction was entered into the system. Uses the following format: DD-MON-YYYY
Side	Valid values are Buy or Sell
Series	The unique reference used to identify the security.
ISIN	The unique reference used to identify the security.
Face Value	The face value of the stock being traded.
Yield	The yield for the trade
Consideration	The amount of money transferred between buyer and seller.

Field Name	Description
Sub Account	The sub account the sub participant used in this transaction. This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.
Cash Record	The cash record of the sub participant used in this transaction. This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.
Currency	Currency of the underlying series.

Report Footer

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

Note on formatting: If there are too many column headings to display in one row the report is to have two or more rows of column headings displayed once and each open trade will have two or more rows of information that correspond to the respective headings. A space will to be placed between each record to differentiate each trade.

3.25 Interest Rate Swaps Open Trade Report

3.25.1 Description

The Interest Rate Swaps Open Trade Report displays all Interest Rate Swap trades that are yet to settle, including unmatched trades. This is limited to unmatched open trades entered by the sub participant that remain unmatched by the sub participant's counterparty but excludes unmatched open trades alleged by the sub participant's counterparty that remain unmatched by the sub participant.

Completed (settled) fully terminated SWAPS are to be excluded in their entirety from this report. Note: When a partial termination payment has completed (settled) the amount on which future payment flows will be calculated will change. However, the SWAP is to continue to be included on this report until such times as the SWAP has been fully terminated and that termination has completed (settled). Terminations which are yet to complete (settle) should be shown on this report.

3.25.2 Type

- Participant Report – only to produce information at sub participant level

3.25.3 Format

- PDF & CSV

3.25.4 Products

- Interest Rate Swaps

3.25.5 Sorting Order

- State
- Trade Report Number

3.25.6 Report / Page Header Layout

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Sub-participant	Sub-participant code and name

Field Name	Description
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

Report Details

For Fixed to Float and Float to Fixed

Field Name	Description
State	The current state of the trade. Possible values are: <ul style="list-style-type: none"> • Unmatched • Paired • Matched • Cancelled All trades in other trade report states are to be excluded from this report.
Sub State	The current sub state of the trade associated with any of the above states. No filtering is required - all sub states associated with the States detailed above are to be returned and included on this report.
Trade Report Number	The system-generated reference which uniquely identifies the trade.
Counterparty	Sub participant code of the counterparty to the transaction.
Participant Reference	Populated from data entered in the Member Reference field which is a free text field used by the participant to enter their own trade reference. This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.
Trade Date	The date on which the transaction was entered. Uses the following format: DD-MON-YYYY
Side	Type of float for this member. Possible values: <ul style="list-style-type: none"> • Fixed • Float
Effective Date	The date from which the swap becomes effective and payments are calculated. Format – DD-MON-YYYY
Termination Date	The date on which the swap ceases to exist. Format – DD-MON-YYYY

Field Name	Description
Notional Amount	The principal amount of the swap.
Rate Reset	Valid values are First or Last
Payment Settlement	Valid values are First or Last
Business Day Convention	The rule used to cater for payment dates falling on holidays or weekends. Possible values: <ul style="list-style-type: none"> • Following • Modified Following • Preceding
State Holiday	If State Holiday box is checked then there will be 2 fields populated with the state STATE e.g. NSW NSW When no State Holiday box is checked then the fields will be blank.
Conditions	States whether conditions apply to Swap – valid values are yes or no. “Conditions” is a free text field which can be left blank. If conditions are specified by either party, this field is to return “Yes” regardless of whether the trade is unmatched, paired or matched. If neither party specified any conditions, this field is to return “No”.
Agreement Type	This is a text field. The report is to show whatever is populated in this text field. The report will show “-“ where the text is blank.
Cash Record	The cash record of the sub participant used in this transaction. This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.
Currency	Currency of the underlying SWAP. This is specified in the trade entry screen and currently defaults to AUD.
Fixed Rate	The Fixed Rate used to calculate interest over the life of the swap. Display as per the application out to 4 decimal places. Do not display for Float to Float Swaps.

Field Name	Description
Fixed Roll Period	Roll period for the fixed side. Possible values: <ul style="list-style-type: none"> • 1 Month • 3 Month • 6 Months • 12 months Do not display for Float to Float Swaps.
Initial Fixed Rate	This is a one-off rate that relates to the fixed side. Display as per the application out to 4 decimal places. Do not display for Float to Float Swaps.
Day Count Fraction	This value relates to the fixed side. Possible values: <ul style="list-style-type: none"> • ACT365 • ACT360 • EU30360 • US30360
Float Rate Option	Float Rate Option value. This is a text field and all values will be shown. Possible Values: <ul style="list-style-type: none"> • BBSW_MID • BBSW_BID • BBSW_ASK
Float Roll Period	Roll period for the float side. Possible Values: <ul style="list-style-type: none"> • 1 Month • 3 Month • 6 Months • 12 months
Initial Float Rate	This is a one-off rate that relates to the float side. Display as per the application out to 4 decimal places
Day Count Fraction	This value relates to the float side. Possible values: <ul style="list-style-type: none"> • ACT365 • ACT360 • EU30360 • US30360

For Float to Float

Field Name	Description
State	<p>The current state of the trade. Possible values are:</p> <ul style="list-style-type: none"> • Unmatched • Paired • Matched • Cancelled <p>All trades in other trade report states are to be excluded from this report.</p>
Sub State	<p>The current sub state of the trade associated with any of the above states. No filtering is required - all sub states associated with the States detailed above are to be returned and included on this report.</p>
Trade Report Number	<p>The system-generated reference which uniquely identifies the trade.</p>
Counterparty	<p>Sub participant code of the counterparty to the transaction.</p>
Participant Reference	<p>Populated from data entered in the Member Reference field which is a free text field used by the participant to enter their own trade reference.</p> <p>This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.</p>
Trade Date	<p>The date on which the transaction was entered. Uses the following format: DD-MON-YYYY</p>
Side	<p>The side of the swap taken by the sub participant being reported on. Possible values are:</p> <ul style="list-style-type: none"> • Float 1* <p>* Always display sub participant being reported on as Float 1.</p>
Effective Date	<p>The date from which the swap becomes effective and payments are calculated.</p> <p>Format – DD-MON-YYYY</p>
Termination Date	<p>The date on which the swap ceases to exist.</p> <p>Format – DD-MON-YYYY</p>
Notional Amount	<p>The principal amount of the swap.</p>
Rate Reset	<p>Valid values are First or Last</p>

Field Name	Description
Payment Settlement	Valid values are First or Last
Business Day Convention	The rule used to cater for payment dates falling on holidays or weekends. Possible values: <ul style="list-style-type: none"> • Following • Modified Following • Preceding
State Holiday	If State Holiday box is checked then there will be 2 fields populated with the state STATE e.g. NSW NSW When no State Holiday box is checked then the fields will be blank.
Conditions	States whether conditions apply to Swap – valid values are yes or no. “Conditions” is a free text field which can be left blank. If conditions are specified by either party, this field is to return “Yes” regardless of whether the trade is unmatched, paired or matched. If neither party specified any conditions, this field is to return “No”.
Agreement Type	This is a text field. The report is to show whatever is populated in this text field. The report will show “-“ where the text is blank.
Cash Record	The cash record of the sub participant used in this transaction. This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.
Currency	Currency of the underlying SWAP. This is specified in the trade entry screen and currently defaults to AUD.
Float 1 Rate Option	Float Rate Option value for Float side 1. This is a text field and all values will be shown. Possible Values: <ul style="list-style-type: none"> • BBSW_MID • BBSW_BID • BBSW_ASK

Field Name	Description
Float 1 Roll Period	Roll period for Float side 1. Possible Values: <ul style="list-style-type: none"> • 1 Month • 3 Month • 6 Months • 12 months
Initial Float 1 Rate	This is a one-off rate that relates to Float side 1. Display as per the application out to 4 decimal places
Float 1 Day Count Fraction	This value relates to Float side 1. Possible Values: <ul style="list-style-type: none"> • ACT365 • ACT360 • EU30360 • US30360
Float 2 Rate Option	Float Rate Option value for Float side 2. This is a text field and all values will be shown. Possible Values: <ul style="list-style-type: none"> • BBSW_MID • BBSW_BID • BBSW_ASK
Float 2 Roll Period	Roll period for Float side 2. Possible Values: <ul style="list-style-type: none"> • 1 Month • 3 Month • 6 Months • 12 months
Initial Float 2 Rate	This is a one-off rate that relates to Float side 2. Display as per the application out to 4 decimal places
Float 2 Day Count Fraction	This value relates to Float side 2. Possible Values: <ul style="list-style-type: none"> • ACT365 • ACT360 • EU30360 • US30360

Report Footer

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

3.26 Market Repo Open Trade Report

3.26.1 Description

The Market Repo Open Trade Report displays all Market Repo trades that are yet to settle. This report is to capture trades as “yet to settle” if one or more legs of the repo have not yet settled. A repo where the first leg had settled but the second leg had not and remained open would be classified as open. A future dated repo where both legs had not settled would also be included as an open trade. This report is to also include unmatched trades. This is limited to unmatched open trades entered by the sub participant that remain unmatched by the sub participant’s counterparty but excludes unmatched open trades alleged by the sub participant’s counterparty that remain unmatched by the sub participant.

3.26.2 Type

- Participant Report – only to produce information at sub participant level

3.26.3 Format

- PDF

3.26.4 Products

- Market Repo’s – Discount Securities & Fixed Interest Securities

3.26.5 Sorting Order

- Issuer - CGS Issued Securities (where Issuer = COMM) to be displayed first
- Next Settlement Date
- State
- Trade Report Number

3.26.6 Totals

- Totals for buy consideration and sell consideration

3.26.7 Report / Page Header Layout

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS

Field Name	Description
Report Name:	The name of the report – all in upper case.
Sub-participant	Sub-participant code and name
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

Report Details

Field Name	Description
Issuer	The Participant code of the issuer of the security.
Next Settlement Date	The date when the next settlement is due on the repo. This will be the 1 st transaction date, where the 1 st leg has not yet settled and the 2 nd transaction date where the 1 st leg has settled. Format – DD-MON-YYYY
1 st Trans Date	The date when the first transaction leg settled or will settle. Format – DD-MON-YYYY
2 nd Trans Date	The date at which the Repo will be unwound. Format – DD-MON-YYYY For At Call Repos where the 2 nd leg is not yet determined, display “-”.
Repo Category	The type of Repo. Possible Values are: <ul style="list-style-type: none"> • At Call • Fixed Repo Trades with other Repo Categories are to be excluded from this report (i.e. Intraday).
Days	The number of days the Repo has been outstanding, i.e. days between the 1 st Transaction Date and the 2 nd Transaction Date. For Fixed repo's (including future dated) and At Call repo's where the 2 nd Transaction Date is known, this will purely be the difference between these two dates. For At Call repo's where the 2 nd Transaction Date is not known and displayed as “-“, this will be the difference between the 1 st Trans Date and today's date. For future dated At Call repo's where the 2 nd Transaction Date is not known and displayed as “-“, this should be displayed as “-“.

Field Name	Description
State	<p>The current state of the trade. Possible values are:</p> <ul style="list-style-type: none"> • Unmatched • Paired • Matched • Cancelled <p>All trades in other trade report states are to be excluded from this report.</p>
Sub State	<p>The current sub state of the trade associated with any of the above states. No filtering is required - all sub states associated with the States detailed above are to be returned and included on this report.</p>
Trade Report Number	<p>The system-generated reference which uniquely identifies the trade.</p>
Counterparty	<p>Sub participant code of the counterparty to the transaction.</p>
Participant Reference	<p>Populated from data entered in the Member Reference field which is a free text field used by the participant to enter their own trade reference.</p> <p>This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.</p>
Trade Date	<p>The date on which the transaction was entered. Uses the following format: DD-MON-YYYY</p>
Side	<p>Valid values are either Buy or Sell</p>
Series	<p>The unique reference used to identify the security</p>
ISIN	<p>The unique reference used to identify the security</p>
Face Value	<p>The face value of the stock being traded. This will be initial face value of the stock agreed between the parties at the point of trade unless a partial unwind was performed following the settlement of the first leg. If there has been a partial unwind this field should detail the remaining face value left after the unwind.</p>

Field Name	Description
Cash Rate	Cash Rate Value. The Cash Rate should be displayed in this report to the number of decimal places indicated in the "Decimals in Premium on Instrument Class" field for that series.
Consideration	The original amount of money transferred between buyer and seller for the settlement of the first leg.
Unwind Consideration	The amount of money to be transferred between buyer and seller in the 2 nd leg of the transaction to close out the transaction.
Sub Account	The sub account of the sub participant used in this transaction. This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.
Cash Record	The cash record of the sub participant used in this transaction. This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.
Currency	Currency of the underlying series.
Novation	Valid values are Yes or No

Report Footer

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

Note on formatting: If there are too many column headings to display in one row the report is to have two or more rows of column headings displayed once and each open trade will have two or more rows of information that correspond to the respective headings. A space will to be placed between each record to differentiate each trade.

3.27 Cash Open Trade Report

3.27.1 Description

The Cash Open Trade Report displays all Cash trades that are yet to settle, including unmatched trades. This is limited to unmatched open trades entered by the sub participant that remain unmatched by the sub participant's counterparty but excludes unmatched open trades alleged by the sub participant's counterparty that remain unmatched by the sub participant.

3.27.2 Type

- Participant Report – only to produce information at sub participant level

3.27.3 Format

- PDF

3.27.4 Products

- Cash Trades

3.27.5 Sorting Order

- Settlement Date
- State
- Trade Report Number

3.27.6 Totals

- Totals for pay amount and receive amount

3.27.7 Report / Page Header Layout

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Sub-participant	Sub-participant code and name.
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

Report Details

Field Name	Description
Settlement date	The date of which the transaction is due to be complete. Uses the following format: DD-MON-YYYY
State	The current state of the trade. Possible values are: <ul style="list-style-type: none"> • Unmatched • Paired • Matched • Cancelled All trades in other trade report states are to be excluded from this report.
Sub State	The current sub state of the trade associated with any of the above states. No filtering is required - all sub states associated with the States detailed above are to be returned and included on this report.
Trade Report Number	The system-generated reference which uniquely identifies the trade.
Counterparty	Sub participant code of the counterparty to the transaction.
Participant Reference	Populated from data entered in the Member Reference field which is a free text field used by the participant to enter their own trade reference. This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.
Trade Date	The date on which the transaction was entered. Uses the following format: DD-MON-YYYY
Side	Valid values are either Pay or Receive.
Interest Rate	Agreed Interest Rate for the Cash Trade. The Interest Rate should be displayed in this report to the number of decimal places indicated in the "Decimals in Premium on Instrument Class" field for that series.
Amount	The amount of money being transferred between the payer and the receiver

Field Name	Description
Cash Type	Valid values are: <ul style="list-style-type: none"> • 11AM • 24HR • FORX • SWAP • FINT • COUP • OPTN • FNTR • REPO • ELEC • TCSH • N/A
Cash Record	The cash record of the sub participant used in this transaction. This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.
Currency	Currency of the cash record

Report Footer

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

Note on formatting: If there are too many column headings to display in one row the report is to have two or more rows of column headings displayed once and each open trade will have two or more rows of information that correspond to the respective headings. A space will to be placed between each record to differentiate each trade.

3.28 FX Open Trade Report

3.28.1 Description

The FX Open Trade Report displays all FX trades that are yet to settle, including unmatched trades and Rejected Trades. This is limited to unmatched open trades entered by the sub participant that remain unmatched by the sub participant's counterparty but excludes unmatched open trades alleged by the sub participant's counterparty that remain unmatched by the sub participant.

3.28.2 Type

- Participant Report – only to produce information at sub participant level

3.28.3 Format

- PDF

3.28.4 Products

- Foreign Exchange Trades

3.28.5 Sorting Order

- Settlement Date
- State
- Trade Report Number

3.28.6 Totals

- None

3.28.7 Report / Page Header Layout

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Sub-participant	Sub-participant code and name

Field Name	Description
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

Report Details

Field Name	Description
Settlement Date	The date of which the transaction is due to be completed. Uses the following format: DD-MON-YYYY
State	The current state of the trade. Possible values are: <ul style="list-style-type: none"> • Unmatched • Paired • Matched • Cancelled • Rejected All trades in other trade report states are to be excluded from this report.
Sub State	The current sub state of the trade associated with any of the above states. No filtering is required - all sub states associated with the States detailed above are to be returned and included on this report.
Trade Report Number	The system-generated reference which uniquely identifies the trade.
Counterparty	Sub participant mnemonic of the counterpart to the transaction.
Participant Reference	Populated from data entered in the Member Reference field which is a free text field used by the participant to enter their own trade reference. This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.
Trade Date	The date on which the transaction was entered. Uses the following format: DD-MON-YYYY
Sell Amount	The amount of money being transferred between the payer and the receiver
Sell Currency	The currency being sold
Sell SSI	Valid Values are Y or N

Field Name	Description
Buy Amount	The amount of money being transferred between the payer and the receiver
Buy Currency	The currency being bought
Buy SSI	Valid Values are Y or N
Exchange Rate	Exchange rate value. The Exchange Rate should be displayed in this report to the number of decimal places indicated in the "Decimals in Premium on Instrument Class" field for that series.
Settle Domestic Currency	Valid values are Y or N
Settle Foreign Currency	Valid values are Y or N
Method Dealt	Valid values are DIRECT/BROKER/REUTERS/TELERATE/TELEX
Cash Record	The cash record of the sub participant used in this transaction. This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.

Report Footer

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

Note on formatting: If there are too many column headings to display in one row the report is to have two or more rows of column headings displayed once and each open trade will have two or more rows of information that correspond to the respective headings. A space will to be placed between each record to differentiate each trade.

3.29 FRA Open Trade Report

3.29.1 Description

The FRA Open Trade Report displays all FRA trades that are yet to settle, including unmatched trades. This is limited to unmatched open trades entered by the sub participant that remain unmatched by the sub participant's counterparty but excludes unmatched open trades alleged by the sub participant's counterparty that remain unmatched by the sub participant.

3.29.2 Type

- Participant Report – only to produce information at sub participant level

3.29.3 Format

- PDF

3.29.4 Products

- Forward Rate Agreement Trades

3.29.5 Sorting Order

- Effective Date
- State
- Trade Report Number

3.29.6 Report / Page Header Layout

Field Name	Description
Company Name	<p>Holds the name of the Clearinghouse, which includes any business or company registration number.</p> <p>Austraclear Ltd (ABN 94 002 060 773)</p> <p>SFE Company logo will be used</p>
Page Number	Page X of X
Run Date:	<p>The date and time the report was generated.</p> <p>The format should be as follows:</p> <p>DD-MON-YYYY HH:MI:SS</p>
Report Name:	The name of the report – all in upper case.
Sub-participant	Sub-participant code and name
Business Date	<p>The date for which the information in the report is applicable.</p> <p>Format – DD-MON-YYYY</p>

Report Details

Field Name	Description
Effective Date	The date from which the FRA becomes effective and payments are calculated.
State	The current state of the trade. Possible values are: <ul style="list-style-type: none"> • Unmatched • Paired • Matched • Cancelled All trades in other trade report states are to be excluded from this report.
Sub State	The current sub state of the trade associated with any of the above states. No filtering is required - all sub states associated with the States detailed above are to be returned and included on this report.
Trade Report Number	The system-generated reference which uniquely identifies the trade.
Counterparty	Sub participant mnemonic of the counterparty to the transaction.
Participant Reference	Populated from data entered in the Member Reference field which is a free text field used by the participant to enter their own trade reference. This field will be populated with a “-” when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.
Trade Date	The date on which the transaction was entered. Uses the following format: DD-MON-YYYY
Side	Valid values are either Buy or Sell
Fixing Date	The date at which the floating rate is to be set. Format – DD-MON-YYYY
Termination date	The date on which the FRA ceases to exist. Format – DD-MON-YYYY
Notional Amount	The principal amount of the FRA.
Fixed Rate	Fixed Rate Value. The Fixed Rate should be displayed in this report to the number of decimal places indicated in the "Decimals in Premium on Instrument Class" field for that series.

Field Name	Description
Floating Rate Option	Floating Rate Option value e.g. BBSW
Cash Record	The cash record of the sub participant used in this transaction. This field will be populated with a “-“ when the trade has been entered by the counterparty but remains unmatched by the sub participant being reported on.
Currency	Currency of the underlying series

Report Footer

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

Note on formatting: If there are too many column headings to display in one row the report is to have two or more rows of column headings displayed once and each open trade will have two or more rows of information that correspond to the respective headings. A space will to be placed between each record to differentiate each trade.

3.30 RBA Repo Open Trade Report

3.30.1 Description

The RBA Repo Open Trade Report displays all RBA Repo trades that are yet to settle. The definition of an open RBA Repo Trade is one that appears as an Open contract in the View RBA Repos screen in EXIGO. By definition an RBA Repo can not be open until the first leg has settled (Original Settlement Date). If the second leg is not closed intra-day the Settlement Date will become the expected settlement date. If the expected settlement date passes and the Repo has not been closed out, the Settlement Date will be overwritten with the new expected settlement date.

3.30.2 Type

- Participant Report – only to produce information at sub participant level

3.30.3 Format

- PDF

3.30.4 Products

- RBA Repo's

3.30.5 Sorting Order

- Settlement Date
- Original Settlement date

3.30.6 Totals

- Totals for payment amount

3.30.7 Report / Page Header Layout

Field Name	Description
Company Name	Holds the name of the Clearinghouse, which includes any business or company registration number. Austraclear Ltd (ABN 94 002 060 773) SFE Company logo will be used
Page Number	Page X of X
Run Date:	The date and time the report was generated. The format should be as follows: DD-MON-YYYY HH:MI:SS
Report Name:	The name of the report – all in upper case.
Sub-participant	Sub-participant code and name

Field Name	Description
Business Date	The date for which the information in the report is applicable. Format – DD-MON-YYYY

Report Details

Field Name	Description
Settlement date	The settlement date of the RBA Repo reversal. Uses the following format: DD-MON-YYYY
Original Settlement Date	The settlement date of the 1 st transaction leg. Uses the following format: DD-MON-YYYY
Counterparty	Sub participant mnemonic of the counterpart to the transaction.
Series	The unique reference used to identify the security
ISIN	The unique reference used to identify the security
Reference Price	A price that the RBA sets for calculating the amount to pay for a delivery of the instrument. The report is to display this value to 8 decimal places.
Volume	The face value of the securities being traded
Payment Amount	The amount of money to be transferred between the participant and the RBA when the Repo is unwound
Current Penalty Ratio	Penalty rate set by the RBA to calculate the fee for RBA Repo's that do not settle intraday. The report is to display this value to 8 decimal places.
Current Margin Ratio (%)	A rate that is set by the RBA to vary exposure to the instruments covered by the RBA Repo rule. This is an absolute number percentage.
Cash Record	The cash record of the participant used in this transaction.
Currency	Currency of the underlying series

Report Footer

Field Name	Description
Number of data records	The number of records found in this report.
End of Report marker	Contains: “<< End of Report >>”

Note on formatting: If there are too many column headings to display in one row the report is to have two or more rows of column headings displayed once and each open trade will have two or more rows of information that correspond to the respective headings. A space will to be placed between each record to differentiate each trade.