ASX Collateral Management Services User Guide

Part 2 – Exposure Management and Reporting

Table of Contents

Glossary of General Terms

TERM	DEFINITION
ASXCOL+	ASX Collateral Management Services front end web interface
ASXOnline	A secure website through which intra-day and end of day collateral reporting can be accessed and downloaded
AUD	Australian dollar
Austraclear	ASX settlement system that will process ASX Collateral Management Services settlement instructions. Additionally gives users a window into their ASX Collateral positions, along with reporting and reconciliation functionality
BAO	Batch Asset Optimisation. An ASX Collateral Management Services process that runs approximately every 15 minutes during business hours and manages/optimises collateral positions through substitutions, withdrawals and top ups.
CG	Collateral Giver
CR	Collateral Receiver
CMAX	Collateral Management and Exchange System
CSG	Collateral Services Gateway
CSV	Comma- Separated Values
GUI	Graphical User Interface
OU	Organisation Unit
PDF	Portable Document Format
TCMS	Triparty Collateral Management Service
TRS	Triparty Repo Service
XML	Extensible Markup Language

Customer Enquiries

ASX Collateral Operations

For the daily administration and operational aspects of ASX Collateral Management Services and Austraclear, please contact ASX Operations, based in Sydney, Australia.

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Introduction to this Guide

The purpose of this guide is to provide users with a practical understanding of the various components that make up the ASX Collateral Management Services. This includes:

- A front end web interface (ASXCOL+) that allows users to enter and manage collateral exposures is described.

- Austraclear interface components allowing users to monitor holdings, corporate action impacts and payments as they pertain to the ASX Collateral Management Services are described.

- Descriptions of all allied reporting is provided. This includes ASX Collateral Management Services reports, Austraclear reports; and the mechanisms for their retrieval and/or receipt.

- An optional facility that allows users to provide prices for securities utilised within their contracts is described.
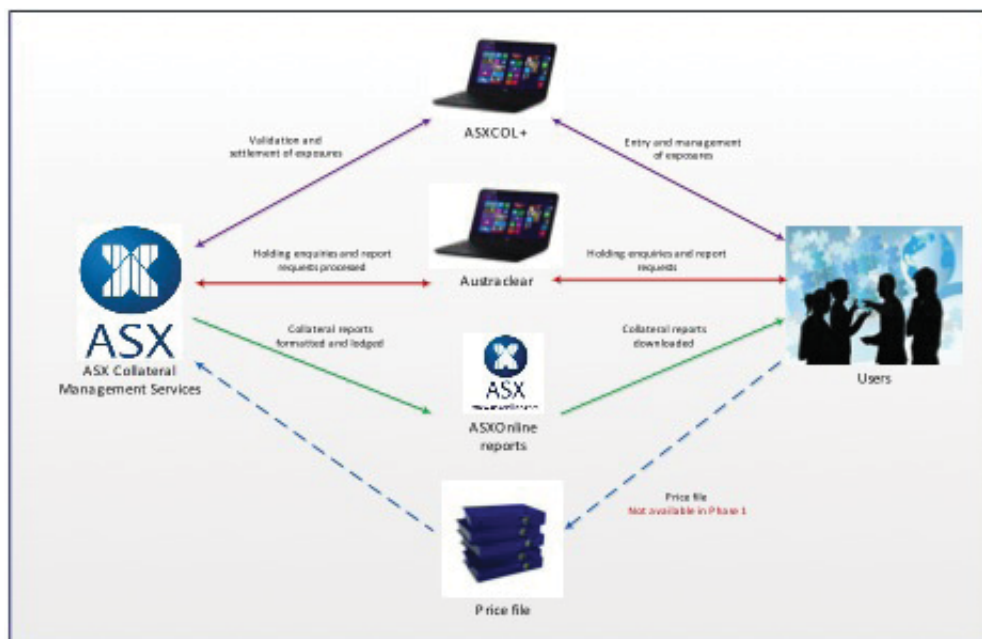
Note that it is important when reading this guide to consult the following associated documentation:

- ASX User Guide Part 2: Exposure Management and Reporting

- ASX Collateral Management Services Product Guide

- Austraclear User Manual

- ASXCOL+ Help facility

- ASXOnline Help facility

Links to these documents are provided in the appropriate sections within this Guide.

ASXCOL+ Exposure Management

Overview

To effectively manage and monitor exposure instructions entered into ASXCOL+, a variety of tools are available. These are offered through Exposure Summary in the Navigator panel:

- Instructing a Substitution.
- Instructing a Principal Adjustment.
- Instructing a Rate Change.
- Instructing a Set Close Date.
- Instructing a Termination.

Note: Cancellation of a Matched instruction can take a number of forms dependant on the progress that the instruction has made:

- Where the instruction status is Matched and 'In Flight', Set Close Date may be selected.
- Where the instruction status is Matched and not 'In Flight', Termination may be selected.

'In Flight' is a term used to indicate an instruction's progress:

- Where an instruction is 'In Flight' indicates that collateral pieces have moved (Opening Date has passed).
- Where an instruction is not 'In Flight' indicates that no collateral pieces have yet moved (Opening Date is in the future).

Instructing a Substitution

Users (**Supervisor/User**) may substitute collateral as required.

Upon selection of the desired function from the **Navigator** panel, the user may:

1. Perform *Query an Exposure Summary*.

2. Select the required exposure.

3. Select *Action* and *View* from the Task Bar; or Right click within the **Workspace** panel.
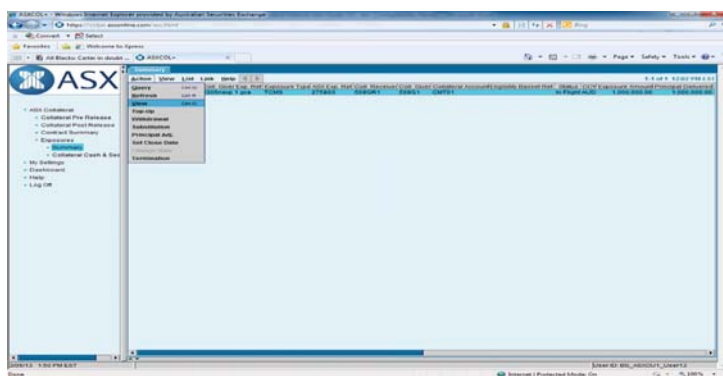
1. The View results are displayed in a Detail view.

2. Select *Action* and *Substitution* from the Task Bar; or Right click within the **Workspace** panel.

3. Select one of the Lower tabs: *Instruction Details* describes the instruction requested;
   Collateral/Cash Securities describes the securities and/or cash required to effect the
   substitution. Both panels must be populated.

Step 3

1. Fill in all the mandatory fields (on both panels) and Submit.

2. On successful creation of the instruction, ASXCOL+ displays an alert with the *Sender's Reference* for that instruction and the instruction will appear in *Collateral Pre-Release* list views with status *New* and will have to be verified and released.

Instructing a Principal Adjustment

Users (**Supervisor/User**) may make adjustments to the principal of an exposure.

Upon selection of the desired function from the **Navigator** panel, the user may:

1. Perform *Query* an **Exposure Summary**.

2. Select the required exposure.

3. Select *Action* and *View* from the Task Bar; or Right click within the **Workspace** panel.

1. The View results are displayed in a Detail view.

2. On selection of *Principal Adj*, a panel will appear requiring the user to enter the *Customer Indicator* value (either Collateral Giver or Collateral Receiver).

1. Fill in all the mandatory fields and Submit.

2. On successful creation of the instruction, ASXCOL+ displays an alert with the *Sender's Reference* for that instruction and the instruction will appear in *Collateral Pre-Release* list views with status *New* and will have to be verified and released.

Instructing a Rate Change

Users (**Supervisor/User**) may make adjustments to the rate of an exposure.

Step 1

Upon selection of the desired function from the **Navigator** panel, the user may:

1. Perform *Query an Exposure Summary*.

2. Select the required exposure.

3. Select *Action* and *View* from the Task Bar; or Right click within the **Workspace** panel.
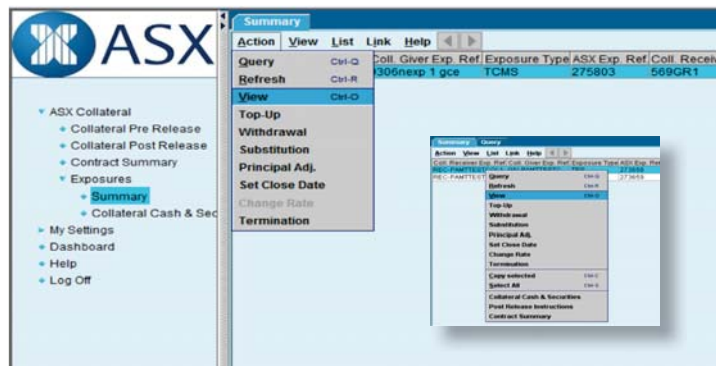
Step 2

1. The View results are displayed in a Detail view.

2. Select *Action* and *Change Rate* from the Task Bar; or Right click within the **Workspace** panel.

3. On selection of *Change Rate*, a panel will appear requiring the user to enter the *Customer Indicator* value (either Collateral Giver or Collateral Receiver).
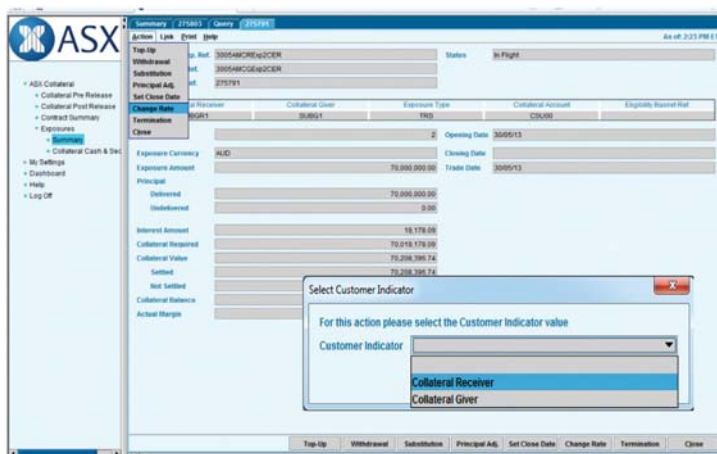
Step 3

1. Fill in all the mandatory fields, set a revised *Fixed Rate(%)* and Submit.

2. On successful creation of the instruction, ASXCOL+ displays an alert with the *Sender's Reference* for that instruction. The instruction will appear in *Collateral Pre-Release* list views with status *New* and will have to be verified and released.
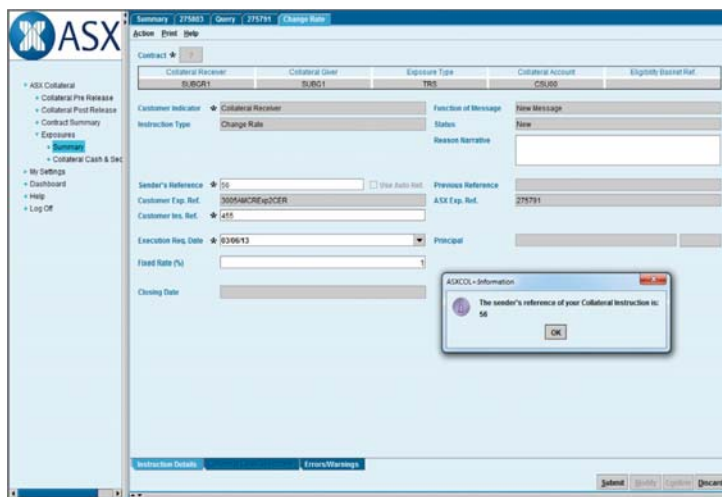
Note: Where an instruction has a Fixed Rate of 0%, no modification is allowed.

Instructing a Set Close Date

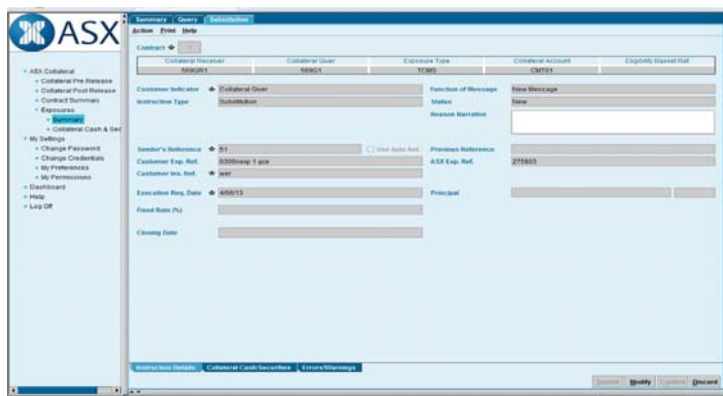Users (**Supervisor/User**) may request to set a Close Date on the exposure.

Upon selection of the desired function from the **Navigator** panel, the user may:

1. Perform *Query* an *Exposure Summary*.

2. Select the required exposure.

3. Select *Action* and *View* from the Task Bar; or Right click within the **Workspace** panel.
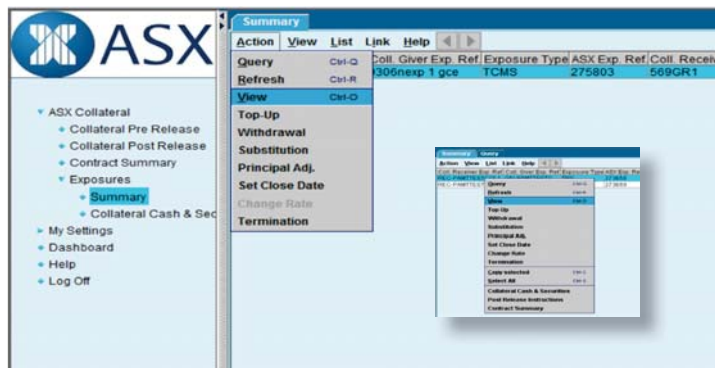
1. The View results are displayed in a Detail view.

2. Select *Action* and *Set Close Date* from the Task Bar; or Right click within the **Workspace** panel.

3. On selection of *Set Close Date*, a panel will appear requiring the user to enter the *Customer Indicator* value (either Collateral Giver or Collateral Receiver).
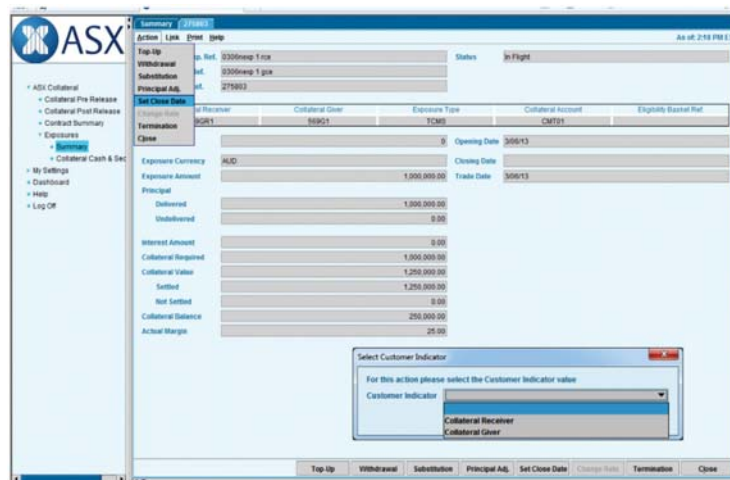
1. Fill in all the mandatory fields, set a revised *Closing Date*, and Submit.

2. On successful creation of the instruction, ASXCOL+ displays an alert with the *Sender's Reference* for that instruction. The instruction will appear in *Collateral Pre-Release* list views with status *New* and will have to be verified and released.
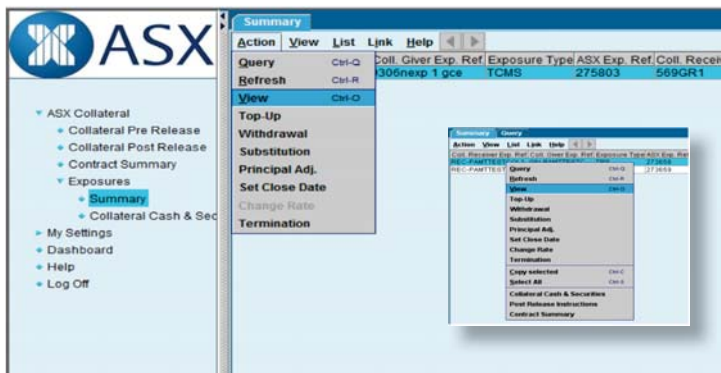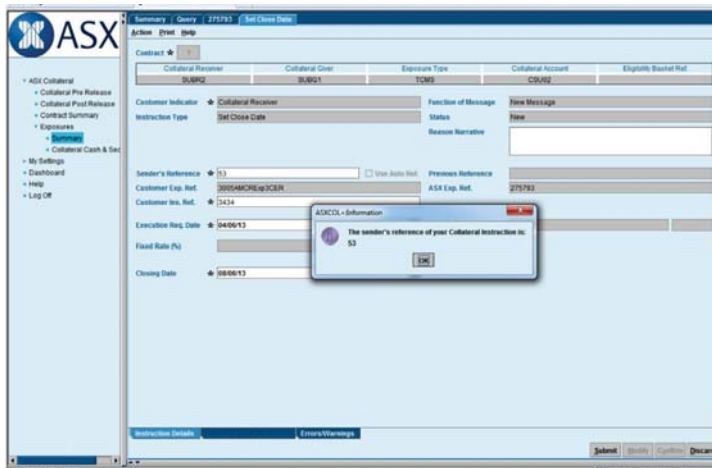

Instructing a Termination

Users (**Supervisor/User**) may request to terminate an exposure. For termination to be successful, the exposure cannot be open and must therefore have an Opening Date in the future.

Step 1

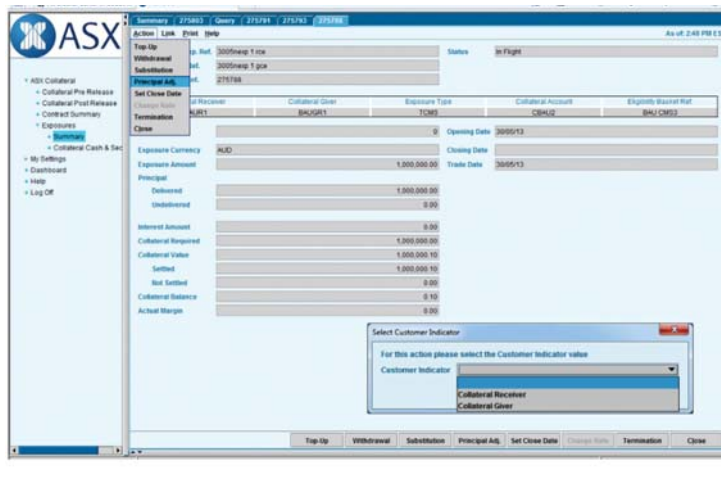Upon selection of the desired function from the **Navigator** panel, the user may:

1. Perform *Query an Exposure Summary*.

2. Select the required exposure.

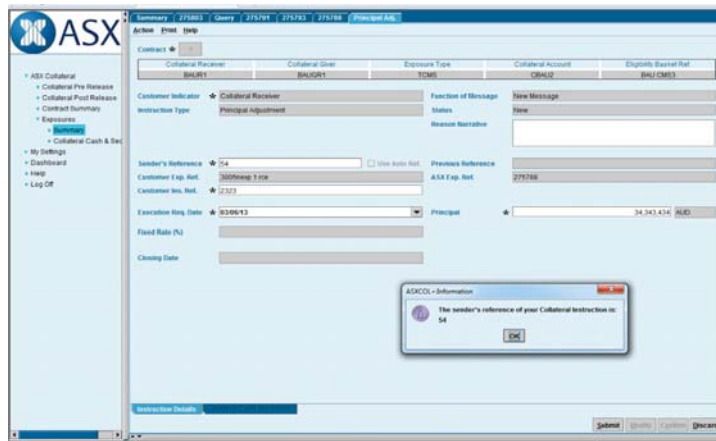3. Select *Action* and *View* from the Task Bar; or Right click within the **Workspace** panel.

13
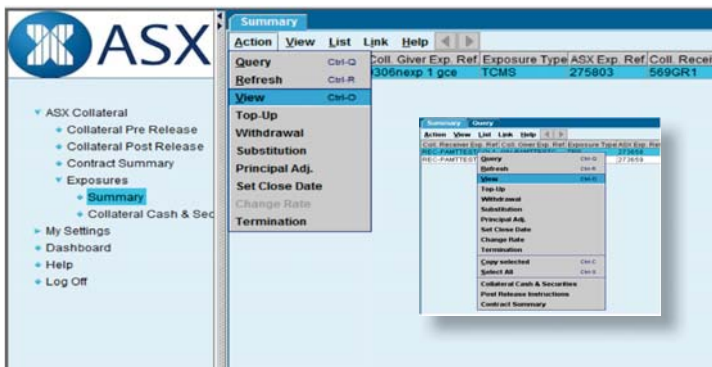
1. The View results are displayed in a Detail view.

2. Select *Action* and *Termination* from the Task Bar; or Right click within the **Workspace** panel.

3. On selection of **Termination**, a panel will appear requiring the user to enter the *Customer Indicator* value (either Collateral Giver or Collateral Receiver).
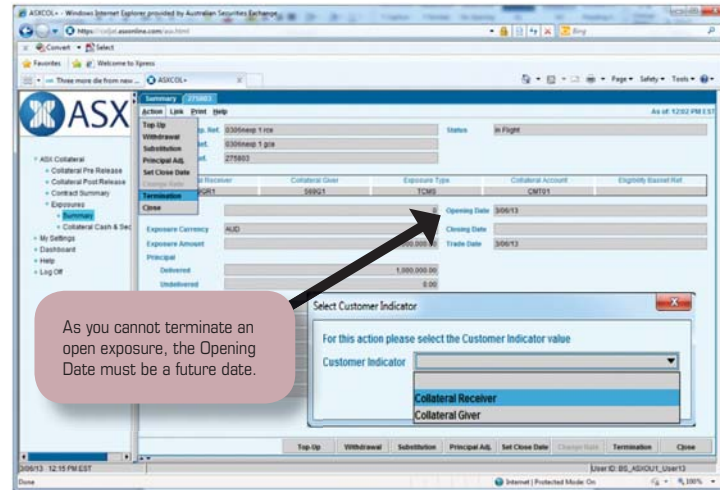
Step 3

1. Fill in all the mandatory fields and Submit.

2. On successful creation of the instruction, ASXCOL+ displays an alert with the *Sender's Reference* for that instruction. The instruction will appear in *Collateral Pre-Release* list views with status *New* and will have to be verified and released.
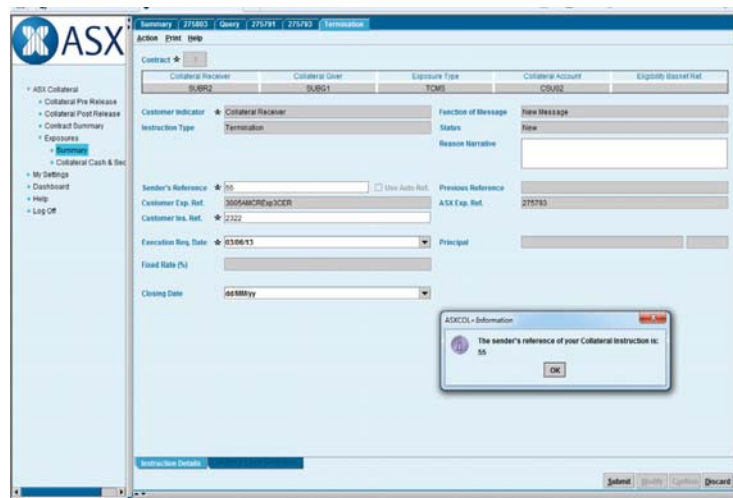
Austraclear

Overview

As part of the overall ASX Collateral Management Services, Austraclear provides functionality to identify collateral accounts, transactions and movements.

Please use the link shown below to access the Austraclear User Guide. This provides full and complete details of all Austraclear functionality: **http://www.asx.com.au/professionals/asx-austraclear-business-documents.htm**

Austraclear participants utilising the ASX Collateral Management Services may run queries and reports in Austraclear to identify and return data specific to their collateral transactions.

Standard Austraclear reporting is provided on securities, holdings, entitlements and payments. Additional reporting of ASX Collateral Management Services movements is provided by the ASX Collateral Management Services via ASXOnline (refer ASXOnline Reporting).

Security Eligibility

Generally all Austraclear securities may be utilised as collateral within the ASX Collateral Management Services. Prior to start of day, an eligibility determination is made. Securities undergoing certain corporate actions (see Corporate Action Processing) or those considered by ASX to be unsuitable as collateral for 'other' reasons are marked as ineligible within the ASX Collateral Management Services. Where a security becomes ineligible for whatever reason, the ASX Collateral Management Services will generally auto-substitute the ineligible security with another of an equal value.

The eligibility determination used is:

- **Security data** inclusions (eligibility) will be determined prior to Start of Day and is a list of those securities eligible to be used as collateral. For Austraclear this comprises all securities that have:
  - An issue balance > 0
  - Maturity Date > current date
  - Where Capital Value (Pool Factor) > 0.0
    - if the security has a Pool Factor of 0.0 and there are positions in this security in collateral accounts, then all securities will be substituted.
  - Allocation Eligibility is determined and specifies whether the security is to be temporarily excluded due to a corporate action or for any other reason that may be pertinent.

In Participant terms, the securities nominated through the on-boarding processes via the Appendices or through subsequent Participant initiated adjustments form the eligible securities for a specific contract.

Corporate Action Processing

Austraclear checks in real time to identify upcoming corporate actions. Certain Corporate action activity will trigger a substitution within the ASX Collateral Management Services system.

Note: Contrary to standard Austraclear processing behaviour, ASX Collateral related settlement instructions directed to Austraclear between the security Record Date and the Maturity Date **ARE** settled.

The corporate actions noted in the table below as 'Y' (exclude from eligibility) are excluded as eligible collateral prior to and during the corporate action event.

CORPORATE ACTION TYPE	EXCLUDE FROM ELIGIBILITY	EXCLUSION PERIOD[1]	
		DAYS BEFORE RECORD DATE	DAYS AFTER RECORD DATE
Maturity Payment	Y	1	0[2]
Full Redemption	Y	While Capital Value (Pool Factor) is 0.0	
Redemption	N	Managed within Austraclear	
Coupon Payment	N	Managed within Austraclear	

1 If the Exclusion Period = n, then a security will be in the Exclusion Period from n business days prior to record date. If n=1 for example, and the record date is tomorrow, then the security will be excluded from today.
2 Days between record date and maturity

Austraclear GUI

Austraclear GUI Enquiry Functionality

Austraclear has extensive GUI functionality that allows users to search for trades and holding. Users may filter and query transactions and holdings that have been generated through the ASX Collateral Management Services.

Please use the link shown to access the Austraclear User Guide. This provides full and complete details of all Austraclear functionality: **http://www.asx.com.au/professionals/asx-austraclear-business-documents.htm**

This section of the guide provides an overview of how users can use Austraclear to view and manage their collateral transactions, settlements and holdings.

ASX Collateral Transaction Types

Austraclear Transaction Types specific to the ASX Collateral Management Services are as follows:

- Collateral Security Transfer
- Collateral Cash transfer
- Collateral Repo 1st leg
- Collateral Repo 2nd leg
- Collateral Intraday Repo 1st leg
- Collateral Intraday Repo 2nd leg

Tip: As with all Austraclear GUI enquiries, the returned data may be exported to excel via CSV, by right clicking on the screen and selecting Export to Excel.

Reported Trades

Users may monitor collateral transactions via Austraclear using the Reported Trades GUI.

By filtering on the Collateral transaction types (refer *ASX Collateral Transaction Types*), users may view the transactions for given settlement dates or by Counterparty.
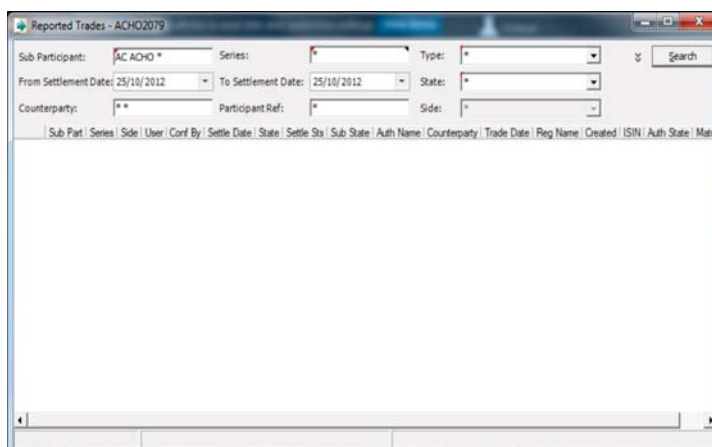
Settlement Instructions

The ASX Collateral Management Services automatically creates and generates security and cash instructions to Austraclear. These may be in relation to such events as automatically assigned collateral, top ups, withdrawals or substitutions that have been proposed by the automated Batch Asset Optimisation (BAO) cycle.

The ASX Collateral Management Services immediately sends instructions to Austraclear generated upon completion of the BAO cycle. The settlement instructions are in MT54x format for security instructions and MT202 for Cash instructions and contain information required to create corresponding settlement instructions in Austraclear. e.g. Participants, Accounts, Securities/Cash movements and Transaction types. Settlement instructions created by ASX Collateral are created as *authorised* in Austraclear.

Austraclear creates settlement instructions based on the security/cash movements specified in the request.

Identifying New Settlement Instructions

In order to ensure that settlement instructions created and generated by the ASX Collateral Management Services can be distinguished from settlement instructions raised directly by the participant, unique source (Collateral) and transaction types (refer *ASX Collateral Management Services Transaction Types*) are used.
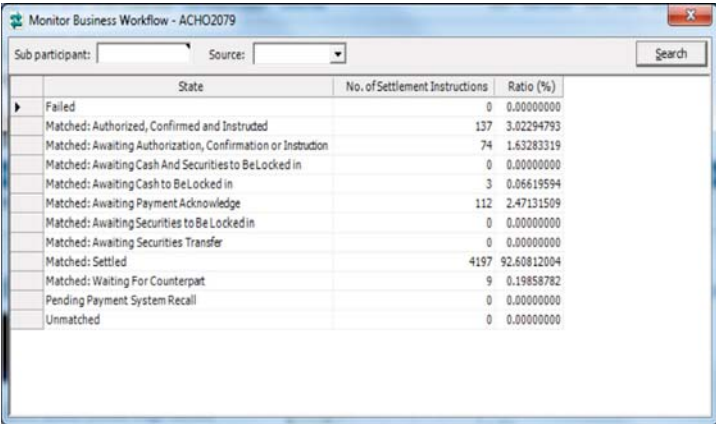
All automatically created settlement instructions originating from the ASX Collateral Management Services have the source set to *Collateral*.

The Transaction types appear in the Austraclear GUI grids and in dropdowns using *Transaction Type* as search criteria in *View Settlement Instruction*.

18

Participant Monitoring of Austraclear Settlement Instructions

Settlement Instructions from the ASX Collateral Management Services may also be monitored in the *Monitor Business Workflow* with Source *Collateral'* as search criteria.

Holdings

Viewing Collateral Giver's Collateralised Holdings

The *Collateralised Holdings View* allows Participants to query data regarding the volume of securities received from Collateral Source accounts, delivered to Collateral accounts and pending security movements.

GUI To be included

Viewing Collateral Receiver's Holdings

Holdings on collateral accounts may be viewed using standard Austraclear GUI functionality such as the *View Holdings*.

Users can search using any of the attributes offered to isolate the holdings they wish to view.

Austraclear Reporting

Standard AustraClear reporting is available for enquiry on securities, holdings, entitlements and payments by participants.

Additional reporting of ASX Collateral Management Services movements, as related to ASXCOL+, is provided by the ASX Collateral Management Services via ASXOnline (refer *ASXOnline Reporting*).

Specific ASX Collateral Management Services reporting and standard Austraclear reporting allow participants a full view of their positions.

Samples of reports can be viewed in *Appendix 2. Austraclear Report Layouts*.

Reports

Issuer Representative Reporting

The following reports display holding details specific to the ASX Collateral Management Services:

1. Issuer Representative's ASX Collateral Holding Report
2. Collateralised Holding Report

Issuer Representative Payment Reporting

The following reports display payment details specific to the ASX Collateral Management Services:

1. Issuer Representative's 1st Run FIS Payments Report
2. Issuer Representative's 2nd Run FIS Payments Report

Holder Reporting

The following reports display holder entitlement details specific to the ASX Collateral Management Services:

1. Income Receivable Before Business report
2. Income Receivable 2nd payment run
3. Issuer Representative's ASX Collateral Record Date Report
4. Corporate Action Record Date

Holding Reporting

The following reports display and include collateral holding details:

1. Holding Report
2. Issuer Representative's Holding Report
3. RBA Beneficial Owner's Summary Report

Account Reporting

The following Austraclear reports display Collateral Sub Accounts:

1. Sub Account Listing
2. Holding Summary

Other Reporting

The following Austraclear reports include all transactions that are based on ASX Collateral Management Services settlement Instructions:

1. Settlement Instruction Report includes Collateral transaction types:
   - **Collateral Security Transfer**
   - **Collateral Repo 1st leg**
   - **Collateral Repo 2nd leg**
   - **Collateral Intraday Repo 1st leg**
   - **Collateral Intraday Repo 2nd leg**

2. Cash Report includes Collateral transaction type for cash:
   - **Collateral Cash Transfer**

3. RBA Clearing Advice (RBA)

4. Cash List includes Collateral transaction type for cash:
   - **Collateral Cash Transfer**

5. SWIFT MT535 – Statement of Holdings

   The SWIFT MT535 Statement of Holdings is available to ASX Collateral users on an intraday, interim and end of day basis and provides users with details of all collateral holdings across their sub accounts.

   Tag 97A contains the Participant and Sub Account details which allows users, as Collateral Receivers, to identify the collateral holdings they have.

   It also allows Collateral Givers to identify any pledged assets they have in designated pledge sub-accounts held under their sub-participant code.

   For more details regarding the SWIFT MT535 format please refer to the ASX Austraclear SWIFT Message Protocols available here: http://www.asx.com.au/documents/professionals/austraclear_system_swift_message_protocols.pdf

ASXOnline Reporting

The ASX Collateral Management Services provides specific exposure related collateral reporting via ASXOnline Market Information. ASXOnline allows users to download reports from a secure directory within the ASXOnline environment using a User name and Password. Report retention will be 90 days; after this period reports will be available by request via ASX Collateral Operations.

For details regarding access and set up within ASXOnline to access and download reports, please refer to the following link:

https://www.asxonline.com/Marketinfo/Login

Three separate exposure related reports are available to users on a daily basis, the:

1. MT569 Collateral and Exposure Report for CGs / MT569 Collateral and Exposure Report for CRs.

2. Summary Daily Exposure Report for CGs / Summary Daily Exposure Report for CRs.

3. Detailed Daily Exposure Report for CGs and CRs.

4. Intraday Forecast Report for CGs. **This report will not be available in Phase 1**.

5. Intraday Collateral Shortage Report for CGs. **This report will not be available in Phase 1**.

These reports are available to both CGs (Collateral Giver) and CRs (Collateral Receiver). The format may differ depending on the role.

Report Naming Convention

Reports deposited into the individual user directories on ASXOnline Market Information follow a standard naming convention as outlined below:

Note: All report files will be delivered as a compressed file with a file type of **.ZIP**.

Intraday Report

Prefix – *nn* value increments through the day	Report Identifier	Austraclear Sub-Participant Cash Record Id
↓	↓	↓
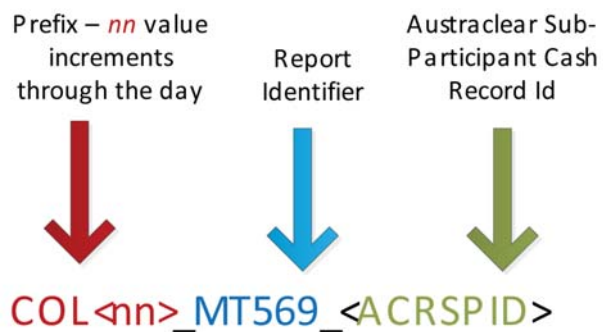
COL<nn>_MT569_<ACRSPID>

Daily Report

The following example uses the MT569 Daily Summary Exposure Report.

Prefix	Report Identifier	Austraclear Sub-Participant Cash Record Id
↓	↓	↓

COL00_SumExp_<ACRSPID>
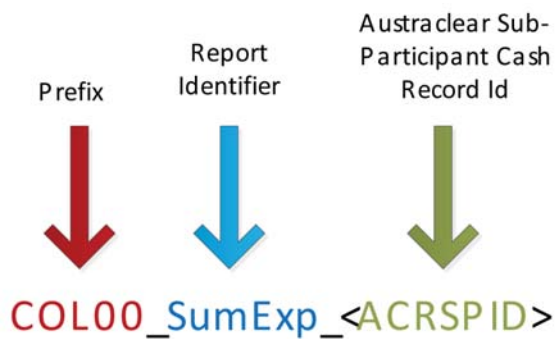
MT569 Collateral and Exposure Report

Report Name (intraday): **COL<nn>_MT569_<ACRSPID>**

Report Name (intraday): **COLOO_MT569_<ACRSPID>**

This report is based on the SWIFT standard MT569 statement format and is only available in XML format. Users can import the XML file to their systems in order to update their collateral exposures and transactions.

Intraday, the report is available hourly between approximately 8AM and 9PM. Where no open positions are found, no report will be produced

At end of day, post successful ASX Collateral End of Day processing, one or more reports will be available.

The report is produced for each role (i.e. where a user acts in the capacity of both a CG and a CR, they can expect to receive two MT569 statements). The MT569 Collateral and Exposure Report is structured to combine the Daily Summary Exposure Report and the Daily Detailed Exposure Report for each role (see below).

Refer to Appendix 1: ASXOnline Report Layouts for report format and XML structure.

MT569 Daily Summary Exposure Report

Report Name: **COLOO_SumExp_<ACRSPID>**

This report is based on the SWIFT standard MT569 statement format and is only be available in PDF format.

At end of day, post successful ASX Collateral End of Day processing, one or more reports will be available.

The report is produced for each role (i.e. where a user acts in the capacity of both a CG and a CR, they can expect to receive two MT569 Daily Summary Exposure reports).

The report provides details regarding:

- Triparty Collateral Management activity by service type; and

- open exposures against all counterparties; and

- net exposure and collateral against each counterparty.

Additionally for a Collateral Giver, it will provide a breakdown at each level (from the overall summary to the service type level) of where a customer's own collateral is used versus where re-use was applied.

Refer to *Appendix 1: ASXOnline Report Layouts* for report format and PDF structure.

MT569 Daily Detailed Exposure Report

Report Name: **COL00_DetExp_<ACRSPID>**

This report is based on the SWIFT standard MT569 statement format and is only be available in PDF format.

At end of day, post successful ASX Collateral End of Day processing, one or more reports will be available.

The report is produced for each role (i.e. where a user acts in the capacity of both a CG and a CR, they can expect to receive two MT569 Daily Detailed Exposure reports).

The report provides details regarding:

- their exposures broken down by counterparty and exposure type; and

- the collateral allocated to an exposure at an ISIN level.

Refer to *Appendix 1: ASXOnline Report Layouts* for report format and PDF structure.

MT569 Intraday Forecast Report (Later Phase)

Report Name: **COL<nn>_Forecast_<ACRSPID>**

This report is based on the SWIFT standard MT569 statement format and is only be available in PDF format.

Intraday, the report is available hourly between approximately 8AM and 9PM. Where no open positions are found, no report will be produced.

The report is produced for CGs only.

Refer to Appendix 1: *ASXOnline Report Layouts* for report format and PDF structure.

MT569 Intraday Collateral Shortage Report (Later Phase)

Report Name: **COL<nn>_CSR_<ACRSPID>**

This report is based on the SWIFT standard MT569 statement format and is only be available in PDF format.

Intraday, the report is available hourly between approximately 8AM and 9PM. Where no open positions are found, no report will be produced.

The report is produced for CGs only.

Refer to *Appendix 1: ASXOnline Report Layouts* for report format and PDF structure.

Price Provision

This facility will not be available in Phase 1.

ASX Collateral Management Services participants have the option to provide their own prices via the External Price File mechanism. The prices provided must be all 'Clean' or all 'Dirty' prices[3]. The decision as to which (of 'Clean' and 'Dirty') is to be provided is requested (forms part of the agreement) when the participant joins the ASX Collateral Management Services.

Important Note that the ASX Collateral Management Services does not verify whether prices are 'Clean' or 'Dirty'. The onus is on the Participant to supply prices in accordance with that stated in the agreement.

The External Price File provides override pricing for acceptable ASX Collateral Repo securities and may be sent by the Price Provider[4] to ASX Collateral prior to the start of day. Intraday External Price Files are accepted and will apply the prices prior to it's next processing cycle. The External Price File take precedence over market prices for collateral allocations where that participant is either a giver or receiver. The External Price File is used to recalculate the collateral valuation of all exposures that are impacted by the price updates.

The expectation is that a Price Provider provides at least one External Price File each business day. Where no file is received on a given day, the ASX Collateral Management Services will continue using the last valid price until a new External Price File is received.

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3   Clean (without accrued interest) and Dirty (with accrued interest)
4   Counterparty participant to a collateral agreement/contract. Identified by their assigned Price Provider Code.

External Price File Structure

From Price Provider to ASX

Refer *External Price File: Price Provider Content* for field descriptions and formats. Additionally *Appendix 3* provides practical examples of the XML format and sample values. The External Price File is structured in the following manner:

- Message header details
- Security details (multiple instances accepted) - comprising
  - Security header
  - Security price details

This file must be sent as a full version on each occasion and at least one file must be received each business day.

Multiple Sub-Header and Security Price data can be included for any number of securities that require the application of an override price.

Where validation (refer *External Price File Validation*) against the file contents results in error, ASX Operations will contact the Price Provider to facilitate a solution.

External Price File: Price Provider Content

The Price Provider is to populate all mandatory values prior to transfer to ASX Collateral.

FIELD TYPE	REFERENCE	FIELD	VALUE TO BE POPULATED	XML	XML FORMAT
Header	[#INPUT_MEDIA#]	Input Media	This field must contain:' ASX'.	M	16c
Header	[#MESSAGE_ELEMENT#]	Message Element	This field must contain:		
'FinSecPrcMsg'	M	12c			
Header	[#MESSAGE_TYPE#]	Message Type	Must contain: 'PROC	M	4c
Header	[#CONTENT_VERSION#]	Content Version	Must contain: 'FULL'	M	5c
Header	[#BUSINESS_DATE#]	Business Date	This field contains the business date that relates to the external price file.	M	YYYY-MM-DD
Header	[#SENDER_REF#]	Sender Ref.	This field contains a unique character sequence that must unambiguously identify the message / file and the order of the generation.	M	16x
Header	[#PRICE_PROVIDER#]	Price Provider	A code assigned to uniquely identify the Price Provider.	M	16X
Header	[#GENERATION_SEQ_NUMBER#]	Generation Sequence Number	This field must contain a unique character sequence that must unambiguously identify the generation sequence of the file and ensure that the processing of this file is performed in the right order. This counter can be reset on a daily basis.	M	6n
Header	[#GENERATION_TIMESTAMP#]	Generation Timestamp	This is the generation date/ timestamp of the file. Must include a timezone indicator	M	YYYY-MM-DDThh:mm:ssZ
Header	[#TOTAL_RECORDS#]	Total Records	This field is always present. It must identify the number of records contained in the original file sent.	M	10n

FIELD TYPE	REFERENCE	FIELD	VALUE TO BE POPULATED	XML	XML FORMAT
Sub-Header	[#SEQUENCE_ NUMBER_(n)#]	Sequence Number	This field contains a sequence number that must unambiguously identify the record	M	8n
Body	[#SECURITY_ FORMAT_(n)#]	Security Format	This field must define the type of instrument: 'ISIN'	M	6c
Body	[#SECURITY_ CODE_(n)#]	Security Code	This field must contain the code identifying the financial instrument: ISIN Code	M	12c
Body	[#PRICE_VALUE_ (n)#]	Price value	This field may contain either the Clean Price (without accrued interest) or the Dirty Price (with accrued interest) of a financial instrument expressed as a percentage of the Face Value	M	9d (6 decimals)
Body	[#PRICE_BASIS_ (n)#]	Price basis	This field must contain the Price Basis. 'PERC': Percentage	M	4c
Body	[#PRICE_ CURRENCY_(n)#]	Price Currency	This field must contain the ISO code of the currency in which the security is denominated.	M	3a
Body	[#PRICE_DATE_ (n)#]	Price Date	This field must contain the last update date of the Price.	M	YYYY-MM-DD
Body	[#MARGIN_(n)#]	Margin	This field must contain the "original" margin / haircut to be applied to the security expressed in percentage.	M	6d (3 decimals)

External Price File: File Transmission

The FTP location for the transmission of the Price File is to be advised.

The file naming convention is as follows:

FILE NAME		COMMENTS
	<Price Provider Id>	The assigned Price Provider ID
EPF_<Price Provider Id>_<yyyymmddhh:mm:ss>.xml	<yyyymmddhh:mm:ss>	The current business date/time

External Price File: Validation

On receipt of an External Price File from a Price Provider , ASX Collateral validatea that:

- File format must be XML

- Input Media = value must be '*ASX*'

- Generation Seq Number = sequential generation identifier – must be unique – ASX Collateral processes based on this value

- Price Basis[5] = value must be '*Perc*'

- Price Currency = value must be an ISO standard Currency Code

- Message Element = value must be '*FinSecPrcMsg*'

- Content Version = value must be '*FULL*'

- Message Type = value must be '*PROC*'

- Security Format = value must be '*ISIN*'

- Price Provider identifier (assigned Price Provider Id) defined in the External Price file is a party to one or more contracts and is known to ASX Collateral

- Business Date is = today's date

- Price Date (security) = current Business Date

- Security Code (ISIN Code) is a valid ASX Security Code (ISIN code)

- Total Records = value must equal the number of records provided in the file

Note: ASX Collateral has no way of determining the completeness of any given External Price file; in other words if prices for certain securities are not included within the file and they should have been, ASX Collateral will not know. The onus is on the Price Provider to ensure that all required data is supplied.

ASX Collateral applies successfully validated External Price Files based on the sequential value represented by the file's Generation Seq Number. Where an error is encountered, ASX Collateral Operations will contact the appropriate Price Provider; resolve the issue and have them resend the file to ASX Collateral.

ASX Collateral will accept more than one External Price file per day and accepts the files at any time; each subsequent version of the file replaces the previous file.

Note: Where no file is received on a given day, ASX Collateral Operations will contact the Price Provider.

5 If the Price Value is provided, the Price Basis is mandatory.

Business Continuity

Principles

This section of the User Guide is intended to give ASX Collateral customers an overview of the procedures that would need to be considered and followed in the event that the ASX Collateral Management Services is suspended due to, for example, system outages.

In the event that the ASX Collateral Management Services is, for technical or functional reasons, not useable or accessible at the time of the (e.g. Austraclear) Settlement Session end, or at the request of an individual customer who is having technical issues in connecting to the service, ASX Collateral and ASX Austraclear assisted transaction capabilities may be relied on. For certain transactions that are not dependent on collateral held in the ASX Collateral environment, Austraclear bilateral operations (i.e. current Austraclear business as usual functionality for outright or repo) can be relied on.

It should be noted that from a service recovery perspective, ASX has operational support standards in place which specify severity levels and appropriate response times. These standards ensure that any outage is treated as critical immediately and standard incident management and escalation procedures are invoked by a dedicated 24x7 operational support team. Service providers to the ASX (CBL in this case for the CmaX component of the solution) are required to be consistent with the same operational support standards as the ASX. This is enforced via a Service Level Agreement.

ASX Collateral Management Services outage is assumed to be a severity level 1 where the expected recovery time standard is to be within 2hrs.

These procedures assume that ASX Settlement Systems (e.g. Austraclear) are fully operational. In the event of an outage at the Settlement System level, contingency procedures are defined and deployed consistent with the standards expected of these settlement facilities. Further information

on ASX Austraclear business continuity arrangements can be found by clicking through this web page link:
http://www.sfe.com.au/content/notices/2013/notice2013_004.pdf

When and if Austraclear suffers a prolonged outage, the ASX Collateral Management Services is partially suspended (for example, settlement instructions that are in flight may be delayed as a consequence but customers' ability to instruct new exposures and or changes to existing exposures, price files from customers, changes to eligibility and customers' ability to download ASX Collateral reports remain unaffected) until such time as Austraclear is fully recovered. Austraclear recovery procedures include assessment of, and if needed the provision of, settlement session extensions by application to the Reserve Bank of Australia (RBA), consistent with the procedures outlined by the RBA in this respect (refer RITS advice 02/2012). Please refer to the ASX Collateral Product Guide, section 3, for an overview of the service solution.

The ASX Collateral systems and technical solution comprises:

- ASXCOL+ – front-end web portal allowing customers to instruct new exposures, amend instructions to existing exposures and to monitor related workflow

- CmaX – Collateral Management and Exchange System – allocation and collateral optimisation algorithm. CmaX generates all settlement proposals and sends these as instructions to move securities and cash between customer accounts at the Settlement System level CmaX also provides regular exposure summary and detail reports (amongst other ASX Collateral reports)

- CSG – Collateral services gateway – a new ASX sub-system designed to act as the gateway between CmaX (algorithm) and the Settlement System (e.g. Austraclear) and ASX Online

- Communication
  - All message transactions between ASX (CSG) and CmaX will be delivered using MQ series via dual lease lines in XML formats. CSG and CmaX each sends an independent "heart beat" message at configurable times ensuring that the communication link is always on.
  - All messages (other than exposure notifications and assisted transaction requests) between customers and ASX Collateral are via a secure file transfer protocol (e.g. where customers send in their own price files)
- ASX Online – Receives (via the CSG) and disseminates (through ASX Online) ASX Collateral customer reporting on an intraday basis.

In the event that any or all of the ASX Collateral Management systems are not accessible or are not functioning, the following procedures are to be applied.

Incident Management Procedures

- ASX Collateral Management Services will send a notice of outage to all customers with an expected recovery timeframe

- ASX Collateral Management Services will keep customers informed as to the status and expected recovery time on at least an hourly basis

- Depending on the time of day:
  - Before 3:30pm (expected recovery by 4pm):
  - Customers will be advised to wait for the system to come back up.
  - After 3:30pm (expected recovery after 4pm)
  - Customers will be advised to either, or both (a & b)

  a.) For new exposures – use ASX Austraclear bilateral operations (i.e. current Austraclear business as usual functionality for outright or repo)

  b.) Apply to use ASX Collateral assisted transactions

  c.) Wait for the service to be back up and apply for an Austraclear settlement extension.

It should be noted that in the event ASX Collateral assisted transaction processes are deployed, full service recovery will be contingent on recovery procedures that fully re-align the various systems together with the Settlement System (e.g. Austraclear).

ASXCOL+

Impact: An ASXCOL+ outage will mean that Customers will be prevented from instructing new exposures, amending instructions to existing exposures and monitoring related workflow

ASX Collateral will notify all customers immediately of an incident limiting all customers' ability to access ASXCOL+ and will follow this up with hourly updates including expected recovery time.

Customers who are unable to connect due to incidents or issues on the customer side must call or email (contact details below) the operational support team to discuss and agree alternative solutions:

Email: **asxcollateral@asx.com.au**
Telephone: 1300 362 257

Alternative solutions may include, depending on the outage and the nature of the transaction, calling on ASX Collateral assisted transaction capabilities.

CMAX – Collateral Management and Exchange System

Impact: A CmaX outage will mean that all settlement proposals will be suspended and as such no instructions to move securities and cash between customer accounts at the Settlement System level will be made. Furthermore regular exposure summary and detail reports will be suspended.

ASX Collateral will notify all customers immediately of an incident resulting in the suspension of the CmaX system and will follow this up with hourly updates including expected recovery time.

Customers are to review all pre-release and post-release instructions in ASXCOL+ and determine if alternative solutions should be pursued in the event that the system recovery time is outside of the day's settlement session timeframes.

Customers should also consider whether new exposures can be covered by using ASX Austraclear bilateral operations (assuming collateral is not held in the ASX Collateral environment).

Customers are encouraged to contact ASX Collateral Operations to discuss and agree alternative arrangements.

Email: asxcollateral@asx.com.au
Telephone: 1300 362 257

CSG – Collateral Services Gateway

Impact: CSG is sub-system designed to act as the gateway between CmaX (algorithm) and the Settlement System. As such, an outage of CSG will mean that instructions created in CmaX will not be sent as instructions to the Settlement System.

ASX Collateral will notify all customers immediately of an incident resulting in the suspension of the CSG and will follow this up with hourly updates including expected recovery time.

Customers are to review all pre-release and post-release instructions in ASXCOL+ and determine if alternative solutions should be pursued in the event that the system recovery time is outside of the day's settlement session timeframes.

Customers should also consider whether new exposures can be covered by using ASX Austraclear bilateral operations (assuming collateral is not held in the ASX Collateral environment).

Customers are encouraged to contact ASX Collateral Operations to discuss and agree alternative arrangements.

Email: asxcollateral@asx.com.au
Telephone: 1300 362 257

Communication

Impact: An outage of the communication links between ASX CSG and Clearstream Banking SA will mean that no settlement instructions will pass to ASX CSG and that files and other messages will not pass to ASX CSG.

ASX Collateral will notify all customers immediately of an incident resulting in the suspension of the service if communication links between the ASX Collateral Management Services provider (Clearstream Banking SA) and the ASX CSG are not available and will follow this up with hourly updates including expected recovery time.

Customers are to review all pre-release and post-release instructions in ASXCOL+ and determine if alternative solutions should be pursued in the event that the communication link downtime extends beyond the day's settlement session timeframes.

Customers should also consider whether new exposures can be covered by using ASX Austraclear bilateral operations (assuming collateral is not held in the ASX Collateral environment).

Customers who are reliant on delivering files and other messages via the ASX Collateral secure FTP process shall contact ASX Collateral and make alternative temporary arrangements (e.g. fax or email). Or, in the case of securities prices used for collateral valuation purposes, customers who elected to provide their own prices can also elect to default to ASX Collateral prices if there is a problem in sending ASX their price files.

In the case that pricing files, whether provided by customers or otherwise, are not delivered or held up in the delivery, ASX Collateral will continue to operate on the basis of the most recently received file. Upon becoming aware that the pricing file has not been received or updated as expected, ASX Collateral will notify customers of this fact. Customers will have the option to continue operating on the basis of old prices until the new prices are received or make alternative arrangements.

It should be noted that the ASX Collateral Management Services default prices are sourced from several providers with the primary objective to match the incoming prices against the several providers so as to achieve the strongest price confirmation.

Customers are encouraged to contact ASX Collateral Operations to discuss and agree alternative arrangements.

Email: asxcollateral@asx.com.au
Telephone: 1300 362 257

ASXONLINE

Impact: An outage of ASX Online will mean that customers will not be able to access certain intraday reporting.

ASX Collateral will notify all customers immediately of an incident resulting in the suspension of the ASX Online service and will follow this up with hourly updates including expected recovery time.

Customers are encouraged to contact ASX Collateral Operations if they are experiencing ongoing issues accessing this site or if they have any questions / comments:

Email: asxcollateral@asx.com.au
Telephone: 1300 362 257

The following link describes the Terms of Use governing ASX Online:

http://www.asx.com.au/legal/terms-use.htm

Assisted Transaction Support

ASX Collateral will consider whether the following criteria are met before it will agree to grant access to ASX Collateral assisted transaction service

- The exposure amount or related settlement has at least A$150 million minimum value.

- Once assisted transactions have been provided this will be continued for the remainder of the day's operations in ASX Collateral.

- All assisted transaction requests to be delivered by 3:30pm on settlement day

Transactions not meeting these criteria will be at the discretion of ASX Collateral.

Customers are encouraged to contact ASX Collateral to discuss.

ASX Collateral assisted transaction request must be received in the forms provided via the following link (refer *Appendix 7*)

ASX Collateral Assisted Transaction request forms must be signed in accordance with the ASX Collateral Authorised signatory list lodged with ASX Collateral Operations

On receipt of the request, ASX Collateral Operations will investigate the reason for

the Participant being unable to perform the transaction themselves. Ongoing inability to connect to the system that has not been rectified by the Participant does not automatically enable the Participant to rely on an *ASX Collateral Assisted Transaction* to be performed.

Under exceptional circumstances where a written request cannot be received, advice may be accepted via phone, providing the phone call takes place on a recorded line, and the Participant's staff are known to ASX Collateral Operations. This may be established through appropriate questioning of the user and/ or Participant details, and must be approved by the Manager ASX Collateral Operations, or the Senior Manager or General Manager, Clearing & Settlement Operations. A written confirmation must be received as soon as is practicable. Exceptional circumstances may include, but are not limited to, broad communications breakdown caused by natural disasters.

The Participant must provide details of the transaction including at a minimum:

- Date
- Austraclear Participant code
- Counterparty Participant code
- Transaction details: Amount, face value, Series ID (if applicable)

Providing the approval meets with the relevant authorised Signatory rules, ASX Collateral Operations will perform the transaction under the requesting Participant code.

ASX Collateral Operations will inform the Participant following entry of the transaction and monitor the transaction through to completion, confirming final status to the Participant

The following section is designed to aid customer understanding of when and what alternative arrangements could be relied upon in the event that either or all ASX Collateral Systems are not functioning. All scenarios here assume that only the ASX Collateral Management Services is suspended and that Austraclear (the Settlement System) is still functioning.

Scenario – 1

Customers wish to open a new exposure with a counterparty by reusing collateral allocated on another (already settled) exposure

In the diagram below Party B has the parcel in their transferred collateral account. Party B as collateral giver wishes to collateralise a new repo exposure with Party C (collateral receiver).
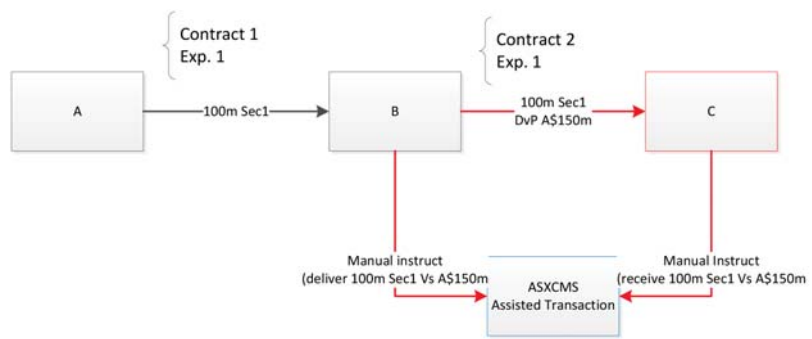
Party B and Party C must contact ASX Collateral Operations and provide matching instructions for the delivery against payment of the 100m Sec 1 example above.

The two counterparties must provide details of the transaction including at a minimum:

- Opening Date
- If applicable – the closing date
- If applicable the rate
- Austraclear Participant code and sub account
- Counterparty Participant code and sub account
- Transaction details: Amount, face value, Series ID (if applicable)

Scenario – 2

In the diagram below, Party A, sells on market a parcel of securities (non ASX Collateral trade) that is currently used as collateral to Party B. Party B has the parcel in their transferred collateral account. Party A wants the parcel back in its trading account to complete a non-ASX Collateral trade.
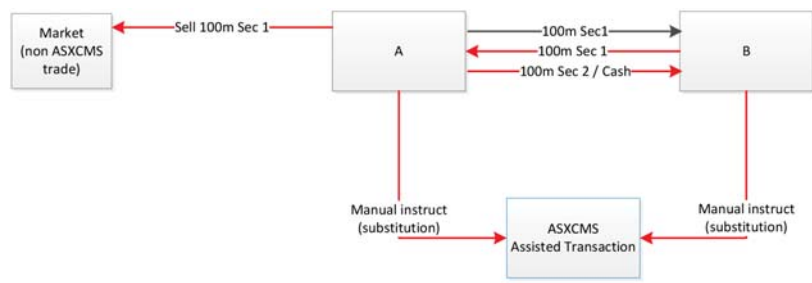
Party A inputs and processes details of sale in Austraclear as per business as usual

Party A and Party B to instruct via assisted transaction service as follows:

A substitution: In this example substitute 100m of Sec 2 plus cash for Sec 1

Scenario – 3

As per scenario 2 above however securities are already held in a reuse chain

Party B has transferred the parcel to Party C. Party A wants the parcel back in its trading account to complete a non-ASX Collateral trade.
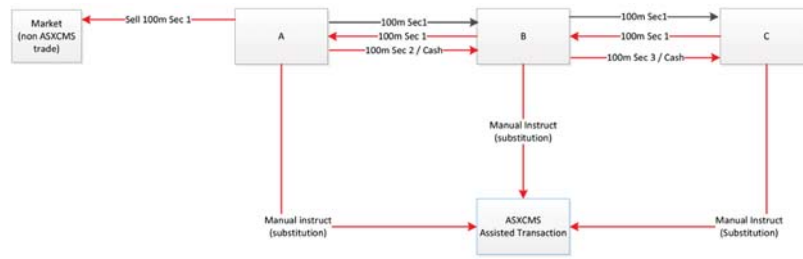
Party A and Party B to send matching instructions requesting a substitution

Party B and Party C to send matching instructions requesting a substitution

It should be noted that Party B's allocation leg of the substitution request to Party C has to be independent of the allocation leg from Party A in its substitution request to party B.

Scenario – 4

Default scenario, (simple, no reuse)

In a Party B has the parcel in their transferred collateral account. Party B as collateral receiver provides a note of default against Party A as collateral giver. Party B UNILATERALLY (ie without Party A matching instruction) provides instructions for getting the securities into its trading account.
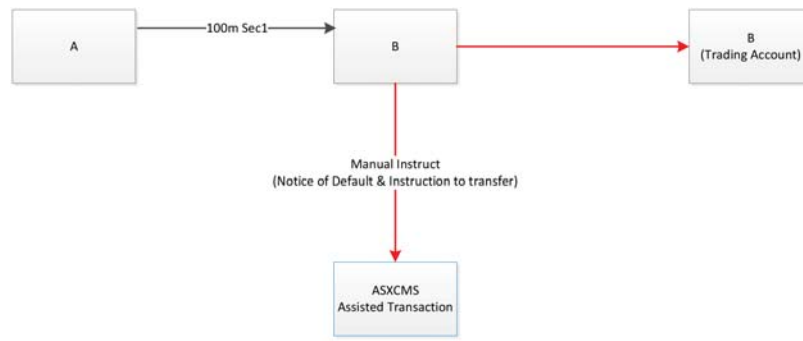
Party B (being the non-defaulting party) sends notice of default in the form and as per the procedures and form requirements outlined in the Product Guide. Please see section, Appendix B of the ASX Collateral Product Guide.

34

Scenario - 5

Default scenario (Complex, Re-use applies)

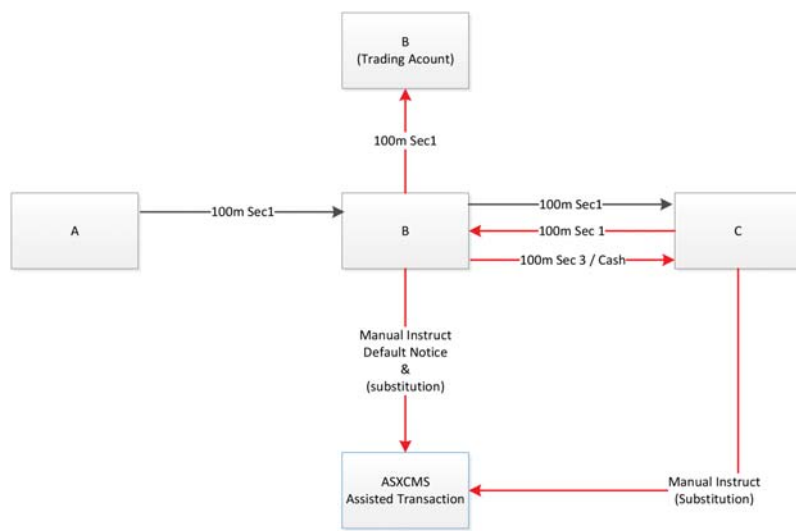Party B has transferred the parcel to Party C. Party B as collateral receiver provides a note of default against Party A as collateral giver. Party B UNILATERALLY (ie without Party A matching instruction) provides instructions for getting the securities into its trading account. This is contingent upon Party C providing instructions for a substitution.

In addition to the default notice from Party B (the non-defaulting party against party A who is the defaulting party), substitution instructions must also be received matched from Party B and Party C. Once the substitution settles successfully, Party B assisted transaction instruction to move the securities from the Collateral Account to their Trading account can be carried out.

Appendices

Appendix 1: ASXonline Report Layouts

MT569 Collateral And Exposure Report

Frequency: Intraday and daily

Session: Intraday between approximately 8AM and 9PM; hourly
                       Daily post ASX Collateral End of Day processing

Description: A report is produced for each role (i.e. where a user acts in the capacity of
                       both a CG and a CR, they can expect to receive two MT569 statements).
                       The MT569 Collateral and Exposure Report is structured to combine the
                       Summary Daily Exposure Report and the Detailed Daily Exposure Report for
                       each role.

Report Structure: The structure of the report is as follows:

                       ➤ Sequence A – Report Header

                       ➤ Sequence A – MT569 Report Content

                          ➤ Sequence B – MT569 Report Content – Overall Summary

                             ➤ Sequence C – MT569 Report Content – Summary By Exposure Type

                                ➤ Subsequence C1 – MT569 Report Content – Summary By
                                   Counterparty

                                   ➤ Subsequence C1a – MT569 Report Content – Transaction
                                      Details

                                      ➤ Subsequence C1a1 – MT569 Report Content – Valuation
                                         Details

                                         ➤ Subsequence C1a1 – MT569 Report Content –
                                            Securities Details

Format: XML

Data Values: Sequence A

The Report Header provides a basic summary of what the report is and who it is for.

FIELD	DESCRIPTION	XML REFERENCE	XML FORMAT
Report Name	The report name of the MT569	[#REPORT_NAME#]	50x
Report Frequency	The report frequency. The possible values are: • INTRADAY: Intraday • DAILY: End of the day	[#REPORT_FREQUENCY#]	16x
Report Mode	The report mode COMPLETE (full)	[#REPORT_MODE#]	-
Timestamp	The timestamp indicating when the message has been sent	[#TIMESTAMP#]	YYYY-MM-DDThh:mm:ss
Subscriber Name	The name of the subscriber of the MT569 Report	[#SUBSCRIBER_NAME#]	50x
Subscriber Short Code	The Participant Short Code of the subscriber	[#SUBSCRIBER_SHORT_CODE#]	8c

The MT569 Report Content provides a summary of statement specific information.

FIELD	DESCRIPTION	XML REFERENCE	XML FORMAT
Page Number	The page number of an MT569 when the message is split in several messages in case the ISO15022 version exceeds 10000 characters	[#PAGE_NUMBER#]	5n
Continuation Indicator	Indicates either that this is the only page or the last page or that there are additional pages due to the 10,000 character constraint. Indicators: • LAST: This is the last page of a statement with more than one page • MORE: This is an intermediate page of a statement with additional pages • ONLY: This is the only page of the statement	[#CONTINUATION_INDICATOR#]	4!c
Statement Number	The sequential number of the statement. The statement number loops through 001 to 999, incremented for each statement for the same short code and frequency	[#STATEMENT_NUMBER#]	3!c
Sender's Reference	The ASX Collateral reference assigned to the statement	[#SENDER'S_REFERENCE#]	16x
Preparation Date	The date and time of the preparation of the report	[#PREPARATION_DATE#]	YYYY-MM-DD
Preparation Time	The preparation time of the report	[#PREPARATION_TIME#]	hh:mm:ss
Preparation Date and Timestamp	When the Report Frequency is INTRADAY the element <PrepTmstmp> is shown with [#PREPARATION_DATE#] T[#PREPARATION_TIME#]	[#PREPARATION_DATE#] T[#PREPARATION_TIME#]	-
Preparation Date and Timestamp	When the Report Frequency is DAILY the element <PrepDt> is provided with the [#PREPARATION_DATE#]	[#PREPARATION_DATE#]	-
Statement Basis	Indicates that the statement reports exposures that have been initiated	[#STATEMENT_BASIS#]	4!c
Statement Frequency	Indicates that the statement is reported in one of the following frequencies: • DAIL: Daily • INDA: Intraday	[#STATEMENT_FREQUENCY#]	4!c
Coll. Indicator	Indicates whether the report is sent to the CR or the CG: • PROV: sent to CGa • RECE: sent to CR	[#COLL_INDICATOR#]	4!c
Coll. Party	The customer's ASX Collateral PSC with Data Source Scheme "CEDE".	[#COLL_PARTY#]	8c
Reporting Currency	The ISO code of the Reporting Currency defined at the scheduling of the MT569. In the ISO15022 version the currency is included into the amount fields.	[#REPORTING_CURRENCY#]	3!a

Data Values: Sequence B

The MT569 Report Content – Overall Summary provides a view of the overall position expressed in the reporting currency for all transactions conducted with all counterparties and exposure types.

FIELD	DESCRIPTION	XML REFERENCE	XML FORMAT
(B) Total Exp. Amount	The Reporting Currency, the sum of the 'Exposure Amount' of all the exposures for all contracts of any service type	[#(B)_TOTAL_EXP_ AMOUNT#]	15d 2 decimals
(B) Total Coll. Required	The sum of the "Collateral Required" of all transactions reported expressed in the Reporting Currency. Collateral Required = Collateral Value required in order to collateralise the exposure at 100%: • TRS: Exposure Amount + Repo Interest calculated on the Exposure Amount until the next business date • TCMS: Exposure Amount	[#(B)_TOTAL_COLL_ REQUIRED#]	15d 2 decimals
(B) Total Coll. Value	The Total Collateral Value. The sum of the "Collateral Value" is expressed in the Reporting Currency. Collateral Value = Collateral Value of the Assets (Cash + Securities) allocated to the exposure.	[#(B)_TOTAL_COLL_ VALUE#]	15d 2 decimals
(B) Coll. Balance	The Collateral Balance: Excess/ Shortage of Collateral = Collateral Value – Collateral Required	[#(B)_COLL_BALANCE#]	[-]15d 2 decimals
(B) Margin %	The Total Margin of all transactions reported expressed as a percentage of "Total Collateral Required".	[#(B)_MARGIN_%#]	[-]15d 2 decimals
(B) Value Timestamp	The report generation timestamp	[#(B)_VALUE_TIMESTAMP#]	YYYY-MM-DDThh:mm:ss

Data Values: Sequence C

The MT569 Report Content – Summary By Exposure Type provides a summary view by exposure type expressed in the reporting currency. This sequence is repeated once for each exposure type.

FIELD	DESCRIPTION	XML REFERENCE	XML FORMAT
(C) Exposure Type	Indicates the Exposure Type: REPO: for TRS SLOA: for TCMS	[#(C)_EXPOSURE_TYPE#]	4!c
(C) Total Exp. Amount	The Reporting Currency the sum of the 'Exposure Amount' of all the exposures in the given service type	[#(C)_TOTAL_EXP_AMOUNT#]	15d 2 decimals
(C) Total Coll. Required	The sum of the "Collateral Required" of all exposures in the given service type reported expressed in the Reporting Currency.		
Collateral Required = Collateral Value required in order to collateralise the exposure at 100%:	• TRS: Exposure Amount + Repo Interest Calculated on the Exposure Amount until the next business date • TCMS: Exposure Amount	[#(C)_TOTAL_COLL_REQUIRED#]	15d 2 decimals
(C) Total Coll. Value	The sum of the "Collateral Value" of all exposures in the given service type expressed in the Reporting Currency. Collateral Value = Collateral Value of the Assets (Cash + Securities) allocated to the exposure.	[#(C)_TOTAL_COLL_VALUE#]	15d 2 decimals
(C) Coll. Balance	The difference between the "Total Collateral Value" and the "Total Collateral Required"	[#(C)_COLL_BALANCE#]	[-]15d 2 decimals
(C) Own Collateral	The sum of the "Collateral Value" of the Assets (Cash + Securities) allocated to all the exposures in the given service type and originating from own accounts (proprietary assets). Amount must be expressed in the Reporting Currency.	[#(C)_OWN_COLLATERAL#]	15d 2 decimals
(C) Reused Collateral	The sum of the "Collateral Value" of the Assets (Cash + Securities) allocated to all the exposures in the given service type and originating from collateral accounts (reused assets). Amount must be expressed in the Reporting Currency.	[#(C)_REUSED_COLLATERAL#]	15d 2 decimals
(C) Actual Margin %	The total "Collateral Balance" of all transactions reported expressed as a percentage of total "Collateral Required"	[#(C)_ACTUAL_MARGIN_%#]	[-]15d 2 decimals

Data Values: Sequence C1

The MT569 Report Content – Summary by Counterparty provides a summary view by counterparty, or contract.

FIELD	DESCRIPTION	XML REFERENCE	XML FORMAT
Basket Reference	The reference number of the eligibility basket	[#BASKET_REFERENCE#]	30x
Counterparty Shortcode	The Participant Short Code (PSC) of the customer's counterparty	[#COUNTERPARTY_SHORTCODE#]	8c
Collateral AC	The collateral account holding the securities and cash received as collateral to cover the exposure	[#COLLATERAL_AC#]	34x
(C1) Total Exp. Amount	The Reporting Currency the sum of the "Exposure Amount" of all the exposures in the given service type for given contract	[#(C1)_TOTAL_EXP_AMOUNT#]	15d 2 decimals
(C1) Total Coll. Required	The Reporting Currency the sum of the "Collateral Required" to collateralise at 100% all exposures in the given service type for given contract	[#(C1)_TOTAL_COLL_REQUIRED#]	15d 2 decimals
(C) Total Coll. Value	The Reporting Currency, the sum of the "Collateral Value" of all exposures in the given service type for given contract	[#(C1)_TOTAL_COLL_VALUE#]	15d 2 decimals
(C1) Coll. Balance	The difference between the Total Collateral Value and the Total Collateral Required above expressed in the Reporting Currency	[#(C1)_COLL_BALANCE#]	[-]15d 2 decimals
(C1) Own Collateral	The sum of the "Collateral Value" of the Assets (Cash + Securities) allocated to all the exposures of the given contract and originating from own accounts (proprietary assets). Amount must be expressed in the Reporting Currency.	[#(C1)_OWN_COLLATERAL#]	15d 2 decimals
(C1) Reused Collateral	The sum of the "Collateral Value" of the Assets (Cash + Securities) allocated to all the exposures of the given contract and originating from collateral accounts (reused assets). Amounts must be expressed in the Reporting Currency.	[#(C1)_REUSED_COLLATERAL#]	15d 2 decimals
(C1) Actual Margin	The total "Collateral Balance" of all transactions reported expressed as a percentage of total "Collateral Required"	[#(C1)_ACTUAL_MARGIN#]	[-]15d 2 decimals

Data Values: Sequence C1A

The MT569 Report Content – Transaction Details provides a view of outstanding exposures with exposure type and counterparty, or contract, as reported in Sequences B and C respectively.

FIELD	DESCRIPTION	XML REFERENCE	XML FORMAT
Customer Exp. Ref	The customer's exposure reference (Coll. Receiver Ref. and Coll. Giver Ref.)	[#CUSTOMER_EXP_REF#]	16x
ASX Exp. Ref	The ASX exposure reference (Coll. Receiver Ref and Coll. Giver Ref)	[#ASX_EXP_REF#]	16x
Closing Date	The closing date of the collateral management transaction	[#CLOSING_DATE#]	YYYY-MM-DD OPEN
Opening Date	The opening date of the exposure	[#OPENING_DATE#]	YYYY-MM-DD
(C1a) Exp. Amount	The exposure amount expressed in the exposure currency as follows: • TRS: amount of cash borrowed/lent • TCMS: exposure amount to be covered by collateral	[#(C1A)_EXP_AMOUNT#]	15d 2 decimals
(C1a) Base Currency	The ISO code of the Exposure Base Currency defined at the opening of the exposure. In the ISO15022 version the currency is included into the amount fields.	[#(C1A)_BASE_CURRENCY#]	3!a
(C1a) Coll. Required	The collateral value required in order to collateralise the exposure at 100%: • TRS: amount of cash borrowed/lent plus repo interests until the next business date • TCMS: exposure amount to be covered by collateral	[#(C1A)_COLL_REQUIRED#]	15d 2 decimals
(C1a) Coll. Value	The "Collateral Value" of the Assets (Cash + Securities) allocated to the exposure, expressed in the customer's reporting currency (marginal value converted to the Reporting Currency)	[#(C1A)_COLL_VALUE#]	15d 2 decimals
(C1a) Coll. Balance	The difference between the Total Collateral Value and the Total Collateral Required above expressed in the Reporting Currency	[#(C1A)_COLL_BALANCE#]	[-]15d 2 decimals
(C1a) Undelivered Principal	The value of the undelivered principal amount of the exposure expressed in the exposure's currency	[#(C1A)_UNDELIVERED_PRINCIPAL#]	[-]15d 2 decimals
(C1a) Actual Margin	The "Actual Margin" of the transaction	[#(C1A)_ACTUAL_MARGIN#]	[-]15d 2 decimals
(C1a) Rate	The "Rate" of the transaction: • TRS: repo rate agreed between both customers on the cash borrowed/lent • TCMS: "0.00"	[#(C1A)_RATE#]	10d 6 decimals
Exp. Status	The lifecycle status of the exposure: • PINT: Opening • INTD: In-Flight	[#EXP_STATUS#]	4!c

Data Values: Sequence C1A1

The MT569 Report Content – Valuation Details provides the valuation details of each piece of principal and collateral detailed in C1a.

FIELD	DESCRIPTION	XML REFERENCE	XML FORMAT
Piece Detail	The Collateral Flag and Security Flag as specified below. For collateral in cash: • Collateral Flag = Y • Security Flag = N For collateral in securities: • Collateral Flag = Y • Security Flag = Y	[#CUSTOMER_EXP_REF#]	16x
Collateral Flag	An attribute of the element "Piece Detail". It indicates whether the financial instrument is delivered/received as collateral	[#COLLATERAL_FLAG#]	1!a
Security Flag	An attribute of the element "Piece Detail". It indicates whether the exposure/collateral specified is security or cash	[#SECURITY_FLAG#]	1!a
Settlement Timestamp	The settlement date and time of the last instruction having been generated for the collateral security or cash. This is the Value Date/Time on the transaction generated by ASX Collateral	[#SETTLEMENT_TIMESTAMP#]	YYYY-MM-DDTHH:MM:SS
Coll. / Sec. Value	The collateral value of cash or securities expressed in the exposure currency (marginal value converted to the exposure currency and collateral securities and amount converted to exposure currency for collateral in cash)	[#COLL_/_SEC_VALUE#]	15d 2 decimals
Marginal Value	The market value for collateral pieces expressed in the quotation currency of the security.	[#MARGINAL_VALUE#]	15d 2 decimals
Accrued Interest	The accrued interest amount for collateral securities. The portion of the securities interest rate already accrued is reported.	[#ACCRUED_INTEREST#]	15d 2 decimals
Exchange Rate	For collateral securities, contains the exchange rate between the quotation currency of the security and the exposure currency. For collateral cash, contains the exchange rate between the cash currency and the exposure currency.	[#EXCHANGE_RATE#]	15d
Margin%	The margin (agreed between the customers in the contract) applied to the collateral securities when valuing the collateral	[#MARGIN%#]	6d 2 decimals

The MT569 Report Content – Securities Details provides the security details of each piece of collateral detailed in C1a.

FIELD	DESCRIPTION	XML REFERENCE	XML FORMAT
ISIN	The ISIN of the collateral securities	[#ISIN#]	12!x
Common Code	The Common Code of the collateral securities	[#COMMON_CODE#]	12!x
Security Name	The name of the collateral securities	[#SECURITY_NAME#]	45x
Quantity Type	The quantity type code. Possible values are: • FAMT: Face Amount • UNIT: Unit	[#QUANTITY_TYPE#]	4!c
Quantity	The quantity of the collateral securities	[#QUANTITY#]	15d 2 decimals
Safekeeping Account	The account from which the assets have come from, either the: • CG's source account • CG's collateral account (through re-use)	[#SAFEKEEPING_ACCOUNT#]	34x
Security Currency	The currency of the financial instrument. In the ISO15022 version the currency is included into the amount fields.	[#SECURITY_CURRENCY#]	3!a
Market Price	The market price of the collateral. It is composed of the: • Market Price Type • Market Price Value	-	-
Market Price Type	The market price types: • ACTU: for equities • PRCT: for bonds This belongs to the Market Price	[#MARKET_PRICE_TYPE#]	4!c
Market Price Value	The market price of the collateral. This belongs to the Market Price	[#MARKET_PRICE_VALUE#]	15d 2 decimals
Rating Source	The source of the rating. It is always defaulted to '/CEDE/CEDE/ASX COMPOSITE RATING'	-	35x
Pricing Provider	Only present when the price of the related security belongs to the outsourcer external price file:	\<PlaceGrp placeTyp="PRIC"\>\<PlaceString\>CEDE/BILA\</PlaceString\>\</PlaceGrp\>	35x
ASX Composite Rating	The ASX Composite Rating of the Collateral Securities. The possible values are: 'AAA LT', 'AA+ LT', 'AA LT', 'AA- LT', 'A+ LT', 'A LT', 'A- LT', 'BBB+ LT', 'BBB LT', 'BBB- LT', 'BB+ LT', 'BB LT', 'BB- LT', 'B+ LT', 'B LT', 'B- LT', 'CCC LT', 'CC LT', 'C LT', 'D LT', 'NR', 'A-1+ ST', 'A-1 ST', 'A-2 ST', 'A-3 ST', 'B ST', 'C ST', 'D ST'	[#ASX_COMPOSITE_RATING#]	10x

MT569 Daily Summary Exposure Report

Frequency: Daily

Session: Daily post ASX Collateral End of Day processing

Description: This report is either for a Collateral Giver or a Collateral Receiver and provides a summary:

- Triparty Collateral Management activity by service type

- open exposures against all counterparties

- net exposure and collateral against each counterparty.

Additionally for a Collateral Giver, it will provide a breakdown at each level (from the overall summary to the service type level) of where a customer's own collateral is used versus where re-use was applied.

Report Structure: The structure of the report is as follows:

➤ Report Header

➤ MT569 Report Content

    ➤ Overall Summary

        ➤ Summary By Exposure Type

        ➤ Summary By Counterparty

    ➤ Transaction Summary

➤ Report Footer

Format: PDF

Data Values: Report Header

The Report Header provides a basic summary of what the report is and who it is for.

FIELD	DESCRIPTION
Report Name	The report name of the MT569
Customer Full Name	The name of the subscriber of the MT569 Report
Customer Id	The Participant Short Code of the subscriber
Austraclear Ref	Austraclear Sub-Participant ID[6]
Collateral Indicator	Indicates what role this report is for: either CG or CR
Report Frequency	The report frequency. The possible values are: • DAILY: End of the day

6   The Austraclear hierarchy is as follows:
❖ Austraclear Participant (e.g. QSSB)
  ➢ Austraclear Sub-Participant ID or Branch (e.g. QSSB3O)
    ■ Austraclear Sub-Account (e.g. HOUSE)

Data Values: Report Footer

The Report Footer provides a basic summary of the timing and sequencing of the report.

FIELD	DESCRIPTION
Page Number	Identifies the sequence of current page with respect to entire document
Service Name	'ASX Collateral'
Date	Date of the Report expressed as 'Issued on DD MMM YYYY'

Data Values: Overall Summary

The Report Content – Overall Summary provides an aggregated view for all outstanding exposures.

FIELD	DESCRIPTION
Total Exposure	All service types
Total Exposure Amount	The total exposure for all contracts across all service types
Total Collateral Required	The sum of the 'Collateral Required' of all transactions Collateral Required = Collateral Value required in order to collateralise the exposure at 100%: • TRS: Exposure Amount + Repo Interest calculated on the Exposure Amount until the next business date • TCMS: Exposure Amount
Total Collateral Value	The sum of the 'Collateral Value'
Own Collateral	The sum of the 'Collateral Value' of the Asset (Cash + Securities) allocated to all exposures and originating from source accounts
Re-Used Collateral	Collateral Giver only. The sum of the 'Collateral Value' of the Assets (Cash + Securities) allocated to all exposures and originating from collateral accounts
Collateral Balance	The collateral excess or deficit balance
No. of Exposures	The total number of exposures the customer has **expressed as a whole number with no decimals**
Average Exposure Amount	The average amount of each exposure **expressed as a number with 2 decimal places**
Average Duration	Average exposure duration of all exposures **expressed as a whole number with no decimals**
Actual Margin	Collateral Balance expressed in % of Total Collateral Required
Reporting Currency	The base currency of the report in ISO format

Data Values: Summary by Exposure Type

The Report Content – Summary By Exposure Type is a repeating data block and provides a view of all outstanding exposures by service type.

FIELD	DESCRIPTION
Service Type	The type of exposure for this repeating block: **• REPO translates to TRS** **• SLOA translates to TCMS**
Total Exposure Amount	The total exposure for all contracts for the given service type
Total Collateral Required	The sum of the 'Collateral Required' of all transactions for the given service type
Total Collateral Value	The sum of the "Collateral Value" for the given service type
Own Collateral	The sum of the 'Collateral Value' of the Asset (Cash + Securities) allocated to all exposures and originating from source accounts
Re-Used Collateral	Collateral Giver only. The sum of the 'Collateral Value' of the Assets (Cash + Securities) allocated to all exposures and originating from collateral accounts
Collateral Balance	The collateral excess or deficit balance
No. of Exposures	The total number of exposures the customer has for the given service **expressed as a whole number with no decimals**
Average Exposure Amount	The average amount of each exposure for the given service type
Average Duration	The average exposure duration of all exposures for the given service type expressed as a whole number with no decimals
Actual Margin	The Collateral Balance expressed in % of Total Collateral Required for the given service type
Reporting Currency	The base currency of the report in ISO format

Data Values: Summary by Counterparty

The Report Content – Summary By Counterparty is a repeating data block and provides an aggregated view for all outstanding exposures broken down by counterparty.

FIELD	DESCRIPTION
Collateral Giver	Collateral Giver short code
Collateral Receiver	Collateral Receiver short code
Basket Reference	Reference of the eligibility basket
Total Exposure Amount	The total exposure for all contracts for the given service type against this counterparty
Total Collateral Required	The sum of the 'Collateral Required' of all transactions for the given service type against this counterparty
Total Collateral Value	Sum of the 'Collateral Value' for the given service type against this counterparty
Collateral Balance	The collateral excess or deficit balance
Actual Margin	Collateral Balance expressed in % of Total Collateral Required for the given service type against this counterparty
No. of Exposures	The total number of exposures the customer has for the given service type against this counterparty **expressed as a whole number with no decimals**
ASX Collateral Account	The ASX Collateral System account holding the securities and cash received as collateral to cover these exposures
Austraclear Account	The account in Austraclear where the collateral is held

Data Values: Transaction Summary

The Report Content – Transaction Summary is a repeating data block and provides an exposure by exposure break down by counterparty.

FIELD	DESCRIPTION
ASX Exposure Reference	Unique reference for this exposure that is auto-generated by the ASX Collateral System at the time of opening
Customer Exposure Reference	The customer's exposure reference (Coll. Receiver Ref. and Coll. Giver Ref.)
Opening Date	Opening date of the exposure
Closing Date	Closing date of the exposure
Currency	The base currency of the exposure
Exposure Amount	The exposure amount expressed in the exposure currency: • TRS: amount of cash borrowed/lent • TCMS: exposure amount to be covered by collateral
Collateral Required	The collateral value required in order to collateralise the exposure at 100%: • TRS: amount of cash borrowed/lent + repo interest until the next business date • TCMS: exposure amount to be covered by collateral
Collateral Value	The 'Collateral Value' of the Assets
Collateral Balance	The difference between the Collateral Value and the Collateral Required
Rate	The agreed rate of the transaction: • TRS: repo rate agreed between both customers on the cash borrowed/lent • TCMS: "0.00"
Status	Lifecycle status of the exposure: • **PINT translates to 'Opening'** • **INTD translates to 'In-Flight'**
Actual Margin	Collateral Balance expressed in % of Total Collateral Required for this exposure

PDF Sample: Collateral Giver

An sample of a MT569 Daily Summary Exposure Report for a Collateral Giver (CG).

Daily Summary Exposure Report
Bank of Any Town, Sydney
BANKB

Collateral Giver
End of Day

Total Exposure: ALL

		No. of Exposures:	3
Total Exposure Amount:	175,000,000.00	Average Exposure Amount:	58,333,333.33
Total Collateral Required:	175,702,236.10	Average Duration:	26
Total Collateral Value:	182,625,784.19	Actual Margin:	3.94
Own Collateral:	88,452,124.19	Reporting Currency:	AUD
Re-Used Collateral:	94,173,660.00		
Collateral Balance:	6,923,548.09		

Service Type: TRS

		No. of Exposures:	3
Total Exposure Amount:	175,000,000.00	Average Exposure Amount:	58,333,333.33
Total Collateral Required:	175,702,236.10	Average Duration:	26
Total Collateral Value:	182,625,784.19	Actual Margin:	3.94
Own Collateral:	88,452,124.19	Reporting Currency:	AUD
Re-Used Collateral:	94,173,660.00		
Collateral Balance:	6,923,548.09		

Collateral Giver:	BANKB	Total Exposure Amount:	150,000,000.00	Total Collateral Required:	150,702,236.10	Total Collateral Value:	157,713,131.96
Collateral Receiver:	BANKA	Collateral Balance:	+7,010,895.86	Actual Margin:	+4.50	No. of Exposures:	2
Basket Reference:	GC1-Mkt						

ASX Exposure Reference	Customer Exposure Reference	Opening Date	Closing Date	Currency	Exposure Amount	Collateral Required	Collateral Value	Collateral Balance	Rate	Status	Actual Margin
434545	AABCC	16-Aug-2012	27-Sep-2012	AUD	100,000,000.00	100,116,111.10	105,212,546.32	+5,096,432.22	3.25	In-Flight	+5.09
455721	DDEEFF	21-Aug-2012	29-Oct-2012	AUD	50,000,000.00	50,586,125.00	52,500,585.64	+1,914,460.64	3.85	In-Flight	+3.65

Collateral Giver:	BANKB	Total Exposure Amount:	25,000,000.00	Total Collateral Required:	25,000,000.00	Total Collateral Value:	25,000,000.00
Collateral Receiver:	BANKC	Collateral Balance:	-87,347.77	Actual Margin:	-0.35	No. of Exposures:	1
Basket Reference:	PS1-Mkt						

ASX Exposure Reference	Customer Exposure Reference	Opening Date	Closing Date	Currency	Exposure Amount	Collateral Required	Collateral Value	Collateral Balance	Rate	Status	Actual Margin
987654	GGHHII	16-Aug-2012	23-Aug-2012	AUD	25,000,000.00	25,000,000.00	24,912,652.23	-87,347.77	0.00	In-Flight	-0.35

MT569 Daily Detailed Exposure Report

Frequency:	Daily
Session:	Daily post ASX Collateral End of Day processing
Description:	This report for either a Collateral Giver or Collateral Receiver provides a summary of:

• their exposures broken down by counterparty and exposure type

• the collateral allocated to an exposure at an ISIN level.

Report Structure: The structure of the report is as follows:

➤ Report Header

➤ MT569 Report Content

    ➤ Exposure Summary

    ➤ Collateral Held

➤ Report Footer

Format: PDF

Data Values: Report Header

The Report Header provides a basic summary of what the report is and who it is for.

FIELD	DESCRIPTION
Report Name	The report name of the MT569
Customer Full Name	The name of the subscriber of the MT569 Report
Customer Id	The Participant Short Code of the subscriber
Austraclear Ref	Austraclear Sub-Participant ID[7]
Collateral Indicator	Indicates what role this report is for. The possible values are: • Collateral Giver • Collateral Receiver
Report Frequency	The report frequency. The possible values are: • DAILY: End of the day

Data Values: Report Footer

The Report Footer provides a basic summary of the timing and sequencing of the report.

FIELD	DESCRIPTION
Page Number	Identifies the sequence of current page with respect to entire document
Service Name	'ASX Collateral'
Date	Date of the Report expressed as 'Issued on DD MMM YYYY'

7   The Austraclear hierarchy is as follows:

❖ Austraclear Participant (e.g. QSSB)

    ➢ Austraclear Sub-Participant ID or Branch (e.g. QSSB30)

        ■ Austraclear Sub-Account (e.g. HOUSE)

Data Values: Exposure Summary

The Report Content – Exposure Summary is a repeating data block and provides an aggregated view for all collateral allocated for a particular exposure.

FIELD	DESCRIPTION
Exposure Type	This field must indicate the Exposure Type: **• REPO translates to TRS** **• SLOA translates to TCMS**
ASX Exposure Reference	Unique reference for this exposure that is auto-generated by the ASX Collateral System at the time of opening
Customer Exposure Reference	The customer's exposure reference (Coll. Receiver Ref. and Coll. Giver Ref.)
Exposure Amount	The exposure amount expressed in the exposure currency as follows: • TRS: amount of cash borrowed/lent • TCMS: exposure amount to be covered by collateral
Collateral Giver	ASX CG short code
Collateral Receiver	ASX CR short code
Basket Reference	Reference of the eligibility basket
Collateral Required	The collateral value required in order to collateralise the exposure at 100%: • TRS: amount of cash borrowed/lent + repo interest until the next business date • TCMS: exposure amount to be covered by collateral
Collateral Value	The 'Collateral Value' of the Assets (Cash + Securities) allocated to the exposure, expressed in the customer's reporting currency (marginal value converted to the Reporting Currency)
Collateral Balance	The difference between the Total Collateral Value and the Total Collateral Required above expressed in the Reporting Currency
Status	Lifecycle status of the exposure: **• PINT translates to 'Opening'** **• INTD translates to 'In-Flight'**
Opening Date	Opening date of the exposure
Closing Date	Closing date of the exposure
Exposure Currency	The ISO code of the Exposure Base Currency defined at the opening of the exposure. In the ISO15022 version the currency is included into the amount fields.
Rate	The 'Rate' of the transaction: • TRS: repo rate agreed between both customers on the cash borrowed/lent • TCMS: "0.00"
Actual Margin	The 'Actual Margin' of the transaction
Collateral Account	The collateral account holding the securities and cash received as collateral to cover the exposure
Reporting Currency	The ISO code of the Reporting Currency defined at the scheduling of the MT569. In the ISO15022 version the currency is included into the amount fields.

Data Values: Collateral Held

The Report Content – Collateral Held is a repeating data block and provides a detailed view of collateral held grouped by ISIN. Each ISIN will be broken down by the account from which the assets came from.

FIELD	DESCRIPTION
Collateral Source Account	The source account or the Collateral Giver collateral account (where assets have come through re-use)
ISIN	The ISIN of the collateral securities
Security Name	The name of the collateral securities
Maturity Date	The maturity date of the security
Composite Rating	The ASX Composite Rating of the Collateral Securities. The possible values are: 'AAA LT', 'AA+ LT', 'AA LT', 'AA- LT', 'A+ LT', 'A LT', 'A- LT', 'BBB+ LT', 'BBB LT', 'BBB- LT', 'BB+ LT', 'BB LT', 'BB- LT', 'B+ LT', 'B LT', 'B- LT', 'CCC LT', 'CC LT', 'C LT', 'D LT', 'NR', 'A-1+ ST', 'A-1 ST', 'A-2 ST', 'A-3 ST', 'B ST', 'C ST', 'D ST'
Currency	The currency of the financial instrument. In the ISO15022 version the currency is included into the amount fields.
Face Value / Quantity	The quantity of the collateral securities
Accrued Interest	The accrued interest amount for collateral securities. The portion of the securities interest rate already accrued is reported.
Market Price	The market price of the collateral equities. It belongs to the Market Price
Margin %	The margin (agreed between the customers in the contract) applied to the collateral securities when valuing the collateral
Marginal Value	The market value for collateral pieces expressed in the quotation currency of the security.
Collateral Value	The collateral value of cash or securities expressed in the exposure currency (marginal value converted to the exposure currency and collateral securities and amount converted to exposure currency for collateral in cash)

PDF Sample: Collateral Giver

An sample of a MT569 Daily Detailed Exposure Report for a Collateral Giver (CG).

Daily Detailed Exposure Report
Bank of Any Town, Sydney
BANKB

Collateral Giver
End of Day

Exposure Type:	TRS	ASX Exposure Reference:	434545	Collateral Value:	100,116,111.00		123456	Exposure Amount:	10,000,000.00
Collateral Giver:	BANKB	Collateral Required:	100,116,111.00	Opening Date:	In-Flight		105,212,546.32	Collateral Balance:	+5,096,435.22
Collateral Receiver:	BANKA	Status:	In-Flight	Rate:	AUD		16-Aug-2012	Closing Date:	24-Sep-2012
Basket Reference:	GC1-Mkt	Exposure Currency:	AUD				3.25	Actual Margin:	+5.09
Collateral Account:	54321	Reporting Currency:	AUD						

Collateral Source Account	ISIN	Security Name	Maturity Date	Composite Rating	Currency	Face Value / Quantity	Accrued Interest	Market Price	Margin %	Marginal Value	Collateral Value
12345	AU3TB0000044	AUSTRALIA (COMMONWEALTH OF) 4.75 11/15/2012	15-Nov-12	AAA	AUD	100,000.00	0.00	100.29	1.00	12,272,650.00	12,272,650.00
12345	AU000XCLWH5	AUSTRALIA (COMMONWEALTH OF) 6 02/15/2017	15-Feb-17	AAA	AUD	100,000.00	15,250.00	113.78	2.00	10,095,905.00	10,095,905.00
12345	AU3TB0000036	AUSTRALIA (COMMONWEALTH OF) 6.5 05/15/2013	15-May-13	AAA	AUD			102.41	2.00		
12345	AU300TB01224	AUSTRALIA (COMMONWEALTH OF) 4.5 04/15/2020	15-Apr-20	AAA	AUD	100,000.00	0.00	109.93	2.00	8,924,266.00	8,924,266.00
12345	AU3TB0000077	AUSTRALIA (COMMONWEALTH OF) 5.25 03/15/2019	15-Mar-19	AAA	AUD	500,000.00	8,050.00	113.73	2.00	11,097,779.19	11,097,779.19
12345	AU3TB0000051	AUSTRALIA (COMMONWEALTH OF) 4.75 06/15/2016	15-Jun-16	AAA	AUD	100,000.00	500,550.00	107.40	2.00	17,307,235.00	17,307,235.00
12345	AU3TB0000028	AUSTRALIA (COMMONWEALTH OF) 5.75 07/15/2022	15-Jul-22	AAA	AUD	500,000.00	25,505.00	121.41	2.00	16,826,839.00	16,826,839.00
12345	AU3TB0000085	AUSTRALIA (COMMONWEALTH OF) 6.25 06/15/2014	15-Jun-14	AAA	AUD	100,000.00	0.00	106.00	2.00	17,696,299.13	17,696,299.13

Exposure Type:	TRS	ASX Exposure Reference:	434547	Collateral Value:	100,116,111.00		123458	Exposure Amount:	10,000,000.00
Collateral Giver:	BANKB	Collateral Required:	100,116,111.00	Opening Date:	In-Flight		105,212,546.32	Collateral Balance:	+5,096,435.22
Collateral Receiver:	BANKC	Status:	In-Flight	Rate:	AUD		16-Aug-2012	Closing Date:	24-Sep-2012
Basket Reference:	GC1-Mkt	Exposure Currency:	AUD				3.25	Actual Margin:	+5.09
Collateral Account:	54322	Reporting Currency:	AUD						

Collateral Source Account	ISIN	Security Name	Maturity Date	Composite Rating	Currency	Face Value / Quantity	Accrued Interest	Market Price	Margin %	Marginal Value	Collateral Value
12345	AU3TB0000044	AUSTRALIA (COMMONWEALTH OF) 4.75 11/15/2012	15-Nov-12	AAA	AUD	100,000.00	0.00	100.29	1.00	12,272,650.00	12,272,650.00
12345	AU000XCLWH5	AUSTRALIA (COMMONWEALTH OF) 6 02/15/2017	15-Feb-17	AAA	AUD	100,000.00	15,250.00	113.78	2.00	10,095,905.00	10,095,905.00
12345	AU3TB0000036	AUSTRALIA (COMMONWEALTH OF) 6.5 05/15/2013	15-May-13	AAA	AUD			102.41	2.00		
12345	AU300TB01224	AUSTRALIA (COMMONWEALTH OF) 4.5 04/15/2020	15-Apr-20	AAA	AUD	100,000.00	0.00	109.93	2.00	8,924,266.00	8,924,266.00
12345	AU3TB0000077	AUSTRALIA (COMMONWEALTH OF) 5.25 03/15/2019	15-Mar-19	AAA	AUD	500,000.00	8,050.00	113.73	2.00	11,097,779.19	11,097,779.19
12345	AU3TB0000051	AUSTRALIA (COMMONWEALTH OF) 4.75 06/15/2016	15-Jun-16	AAA	AUD	100,000.00	500,550.00	107.40	2.00	17,307,235.00	17,307,235.00
12345	AU3TB0000028	AUSTRALIA (COMMONWEALTH OF) 5.75 07/15/2022	15-Jul-22	AAA	AUD	500,000.00	25,505.00	121.41	2.00	16,826,839.00	16,826,839.00
12345	AU3TB0000085	AUSTRALIA (COMMONWEALTH OF) 6.25 06/15/2014	15-Jun-14	AAA	AUD	100,000.00	0.00	106.00	2.00	17,696,299.13	17,696,299.13

Appendix 2: Austraclear Report Layouts

Issuer Representative's ASX Collateral Holding Report

Frequency: Daily

Session: AfterBusiness

Description: Based on an existing report, Issuers Representative's Holding Report, this new report displays the holder entitlements as per ASX Collateral policy whereby the benefit goes to the collateral giver.

Creation: Displays the entitlement beneficiary as modified prior to payment. This report reflects that the benefit is being paid to the Collateral Giver on all occasions.

Format: PDF

Collateralised Holdings Report

Frequency:	Daily
Session:	AfterBusiness
Description:	Based on an existing Austraclear *Holding Report*, this new report displays holdings (both DSS & FIS) for both Collateral accounts and Collateral Source accounts.
	The *Collateralised Holdings Report* displays all securities in the Participant's collateral portfolio and Collateral Source accounts at the current date.
	The report displays sub-totals by Sub-Account. Grouping by Instrument Class, Account Type and Sub-Account. Sorting by Instrument Class (ascending), Account Type (Source then Collateral), Sub-Account (ascending) and Series (ascending).
	Total Volume and Record Count by Sub-Account; Instrument Class and Total Volume.
Format:	CSV & PDF

Report Header

FIELD NAME	DESCRIPTION
Company Name	Contains the name of the Clearing House, 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

Report Details

FIELD NAME	DESCRIPTION
Instrument Class	Possible values: • FIS • DSS This is a group heading, not a column.
Sub Account	The account of the participant in which the holding is maintained. This is a sub group heading, not a column.
Account Type	Identifies the type of account: Source or Collateral 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 Participant code of the Prime Name on EBA's, GCD, GBA, 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.
Delivered Collateral	The total collateral volume delivered out of the account, includes both lodged and pledged collateral.
Received Collateral	The total volume received in to the account
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, GCD, GBA ,BAs, BEs or NBs. Information available at the series level. Applicable for DSS only[8]. 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, GCD, GBA, 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.

Report Footer

FIELD NAME	DESCRIPTION
End of Report marker	Contains: "<< End of Report >>"

---

8   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.

Issuer Representative's 1st Run FIS Payments Report

Frequency:	Payment Date
Session:	Before Business Report
Description:	Provides a list of payments with holders volumes and payment amounts for that day. The report shows Collateral Giver details. An indicator (*) within a column shows that for the indicated line, the volume is held or partially held on an ASX Collateral account.
	A legend explaining that for any indicated lines: "*Volume held or partially held on an ASX Collateral account*".
Format:	PDF

Issuer Representative's 2nd Run FIS Payments Report

Frequency: Payment Date

Session: Before Business Report

Description: Displays a list of payments with holders volumes and payment amounts for that day. The report shows Collateral Giver details. An indicator (*) within a column shows that for the indicated line, the volume is held or partially held on an ASX Collateral account.

A legend explaining that for any indicated lines: "*Volume held or partially held on an ASX Collateral account*".

Format: PDF

Austraclear Limited   ABN:94 002 060 773
ISSUER REPRESENTATIVE'S 2ND RUN FIS PAYMENTS REPORT
Page 1 of 3
04-Sep-2012 13:07:52
Business Date: 04-Sep-2012
Issuer Representative: PERM20   - PERMANENT CUSTODIANS LIMITED

Operation Type: REDEMPTION

Series: NAUV05   ISIN: AU3FN0014080   Annual Interest Rate: 5.7100   Maturity Date: 04-Feb-2039   Issuer: NAUV
Interest PPH: -   Description: CLASS A1 FRN 1 MTH BBSW+2.1% 4-FEB-2039

Sub Participant Code	Sub Participant Name	Volume	Payment Amount
CITI35	CITIGROUP PTY LIMITED O A CITICORP NOMINEES PTY LTD	54,800,000.00	2,086,674.40
CMNL20	J P MORGAN NOMINEES AUSTRALIA LIMITED	8,000,000.00	304,624.00
HKBN20	HSBC CUSTODY NOMINEES AUSTRALIA LIMITED	7,000,000.00	266,546.00
	Series Total:	69,800,000.00	2,657,844.40
	Operation Type Total:		2,657,844.40
	Record Count:		3

* Volume held or partially held on an ASX Collateral account

57

Income Receivable Before Business Report

Frequency: Payment Date

Session: Before Business Report

Description: Provides details of corporate actions paying today. The report shows Collateral
                    Giver details. An indicator (*) within a column shows that for the indicated line,
                    the volume is held or partially held on an ASX Collateral account.

                    A legend explaining that for any indicated lines: "*Volume held or partially held on
                    an ASX Collateral account*".

Format: PDF

Income Receivable 2nd Payment Run

Frequency: Payment Date

Session: 2nd payment run (afternoon session)

Description: Provides details of corporate actions paying today. The report shows Collateral
                    Giver details. An indicator (*) within a column shows that for the indicated line,
                    the volume is held or partially held on an ASX Collateral account.

                    A legend explaining that for any indicated lines: "*Volume held or partially held on
                    an ASX Collateral account*".

Format: PDF

Issuer Representative's Record Date Report

Frequency: Payment Date

Session: Before Business Report

Description: This report displays a list of all payments with holders volumes and payment amounts for that day. The report shows Collateral Giver details. An indicator (*) within a column shows that for the indicated line, the volume is held or partially held on an ASX Collateral account.

A legend explaining that for any indicated lines: "*Volume held or partially held on an ASX Collateral account*".

Format: PDF

Austraclear Limited   ABN:94 002 060 773
ISSUER REPRESENTATIVE'S RECORD DATE REPORT
Business Date: 03-Jul-2012
Issuer Representative: ACSL21   - Austraclear Services Limited Investment Account

Operation Type: CPON

Series:	VODA01	ISIN:	AU300VODA011	Issuer:	VODA	Annual Interest Rate:	6.7500
Maturity Date: 10-Jan-2013		Record Date: 03-Jul-2012		Payment Date: 10-Jul-2012		Interest PPH:	3.37500000
Description:	FIXED RATE 6.75% 10-JAN-2013 6.75%						

Sub Participant Code	Sub Participant Name	Volume	Payment Amount
AAIC20	AUSTRALIAN ALLIANCE INSURANCE COMPANY LTD	2,000,000.00	67,500.00
AAMI20	AUSTRALIAN ASSOCIATED MOTOR INSURERS LTD	3,700,000.00	124,875.00
ANZB31	ANZ BANKING GROUP LTD	70,000.00	2,362.50
CBAA25	COMMONWEALTH BANK OF AUST O A FIS	7,000,000.00	236,250.00
CITI35	CITIGROUP PTY LIMITED O A CITICORP NOMINEES PTY LTD	14,350,000.00	484,312.50
CMNL20	J P MORGAN NOMINEES AUSTRALIA LIMITED	5,860,000.00	197,775.00
COGN20	COGENT NOMINEES PTY LTD	1,500,000.00	50,625.00
DBAL29	DEUTSCHE BANK AG SYDNEY A/C CR TDG	50,000.00	1,687.50
DEUT20	DEUTSCHE CAPITAL MARKETS AUSTRALIA LTD	20,000.00	675.00
GIOQ40	GIO GENERAL LIMITED	3,200,000.00	108,000.00
HKBN20	HSBC CUSTODY NOMINEES AUSTRALIA LIMITED	1,050,000.00	35,437.50
HKBN21	HSBC CUSTODY NOMINEES (AUSTRALIA) LIMITED	111,870,000.00	3,775,612.50
HKBN22	HSBC CUSTODY NOMINEES (AUSTRALIA) LIMITED O/A STATE STREET AUSTRALIA LIMITED	36,000,000.00	1,215,000.00
JPMG20	JP MORGAN GSP AUSTRALIA P/L	45,310,000.00	1,529,212.50
NNLM30	NATIONAL NOMINEES LIMITED	13,800,000.00	465,750.00
SARI20	VERO INSURANCE LIMITED	5,800,000.00	195,750.00
SCUS40	SUNCORP CUSTODIAN SERVICES PTY LTD	4,500,000.00	151,875.00
SCUS44	SUNCORP CUSTODIAN SERVICES PTY LTD NO 1 ACCOUNT	2,000,000.00	67,500.00
SUNQ40	SUNCORP METWAY INSURANCE LIMITED	4,200,000.00	141,750.00
UBSB20	UBS AG AUSTRALIA BRANCH	2,720,000.00	91,800.00
	Sub Total:	265,000,000.00	8,943,750.00

* Volume held or partially held on an ASX Collateral account

Corporate Action Record Date Report

Frequency:	Record Date
Session:	Before Business Report
Description:	This report displays detail of corporate actions with payment date, books close and series information for holdings at record date. An indicator (*) within a column shows that for the indicated line, the volume is held or partially held on an ASX Collateral account.

A legend explaining that for any indicated lines: "*Volume held or partially held on an ASX Collateral account*". |
| Format: | PDF |

Appendix 3: Price Provision Samples

XML Template

```
<[#MESSAGE_ELEMENT#] inputMediaCd="[#INPUT_MEDIA#]" msgTyp="[#MESSAGE_TYPE#]"
ctntTyp="[#CONTENT_VERSION#]" busDt="[#BUSINESS_DATE#]" sendRef="[#SENDER_
REF#]" prcProvidId="[#PRICE_PROVIDER#]" genSeqNbr="[#GENERATION_SEQ_NUMBER#]"
genTmstmp="[#GENERATION_TIMESTAMP#]"
    <RecDetl>
      <RecCnt>[#TOTAL_RECORDS#]</RecCnt>
    </RecDetl>
    <FinSecPrc.List>
        <FinSecPrc>
          <OccurSeqCnt>[#SEQUENCE_NUMBER_(1)#]</OccurSeqCnt>
          <FinSec finSecRefTyp="[#SECURITY_FORMAT_(1)#]">[#SECURITY_CODE_(1)#]</FinSec>
          <PrcVal>[#PRICE_VALUE_(1)#]</PrcVal>
          <PrcBasis>[#PRICE_BASIS_(1)#]</PrcBasis>
          <IsoCurrCd>[#PRICE_CURRENCY_(1)#]</IsoCurrCd>
          <PrcDt>[#PRICE_DATE_(1)#]</PrcDt>
          <MargVal>[#MARGIN_(1)#]</MargVal>
        </FinSecPrc>
        <FinSecPrc>
          <OccurSeqCnt>[#SEQUENCE_NUMBER_(N)#]</OccurSeqCnt>
          <FinSec finSecRefTyp="[#SECURITY_FORMAT_(N)#]">[#SECURITY_CODE_(N)#]</FinSec>
          <PrcVal>[#PRICE_VALUE_(N)#]</PrcVal>
          <PrcBasis>[#PRICE_BASIS_(N)#]</PrcBasis>
          <IsoCurrCd>[#PRICE_CURRENCY_(N)#]</IsoCurrCd>
          <PrcDt>[#PRICE_DATE_(N)#]</PrcDt>
          <MargVal>[#MARGIN_(N)#]</MargVal>
        </FinSecPrc>
    </FinSecPrc.List>
</[#MESSAGE_ELEMENT#]>
```

Appendix 4: ASXCOL+ Instruction Status

Pre-Release

Pre-Release statuses for open Instructions are as follows.

To be included

Post-Release

Post-Release statuses for open Instructions are as follows.

Processing-Received

Instruction has been received and will be subject to further processing. This is an intermediary/ temporary status.

Processing-Rejected

Instruction has been rejected (failed one of the validations). This is a final status.

Processing-Cancelled

Instruction has been cancelled (for example as a result of a cancellation request). This is a final status.

Matched-Unmatched

Collateral instruction cannot be matched as counterparty's instruction is not in place (yet).

Note: Matching instruction types are Opening, Principal Adjustment, Change rate, Set close date, Termination.

This should be an intermediary/ temporary status prior to matching (or cancellation).

Matched-Unmatched / With Coll. Issues

Instruction is unmatched. This status can only be received for Openings with Collateral pieces instructed by the Collateral Giver.

Note: The concrete ineligibility reason can be found in Collateral Cash & Securities tab.

This should be an intermediary/ temporary status prior to Matching with coll. Issues (or cancellation).

Matched-Matched

Collateral instruction matched the counterparty's instruction. For unilateral instructions.

Note: Matching instruction types are Opening, Principal Adjustment, Change rate, Set close date, Termination).

This is an intermediary/ temporary status prior to Processing-Executed (for instructions without Collateral pieces).

Matched-Matched / With Coll. Issues

Collateral instruction matched. This status can only be received for Openings with Collateral pieces instructed by the Collateral Giver.

* The concrete ineligibility reason can be found in Collateral Cash & Securities tab.

Processing Treated / With Coll. Issues

Collateral instruction has been released for further processing. This status can only be received for Openings with Collateral pieces instructed by the Collateral Giver and is a final status. (For Top-Up and Substitution instructions breaching eligibility, these will be rejected straight away).

- Ineligibility reason can be found in Collateral Cash & Securities tab.

Processing – Executed

Collateral instruction has been released for further processing. This is the final status for matching instructions without collateral pieces (Opening, Principal adjustment, Change rate, Set Close Date, Termination) and an intermediary/ temporary status for instructions with collateral pieces (Opening with Coll. Pieces, Top-Up, Substitution, Withdrawal).

Settlement-Failed

Settlement failed (rejected) at least for one of the Collateral pieces on the Collateral instruction (Opening with Coll. Pieces, Top-up, Substitution, Withdrawal). This is a final status.

- In Collateral Cash & Securities tab, you can see a detail of which pieces failed settlement.

Settlement-Pending

Settlement is Pending (not confirmed yet) at least for one of the Collateral pieces on the Collateral instruction (Opening with Coll. Pieces, Top-up, Substitution, Withdrawal). This should be an intermediary/ temporary status but also could remain the final one.

- In Collateral Cash & Securities tab, you can see a detail of which pieces are still pending for settlement.

Settlement-Settled

Settlement was successful for all of the Collateral pieces on the Collateral instruction (Opening with Coll. Pieces, Top-up, Substitution, Withdrawal).

- This is the final status of instructions bearing collateral pieces (Top-up, Withdrawal, Substitution) but might not always be reached when there are many pieces on the instruction.

Appendix 5: Rejection Examples

Pre-Release

Example 1: No Customer Exposure Reference Found Matching The Details Sent

Customer Exposure reference instructed (on instructions other then Opening) was not found, there must have been a mistake in the Customer Reference inserted.

Example 2: Collateral Giver Instruction Reference on Exposure Already Exists

Customer (Collateral Giver in our case) Instruction Reference must be Unique on an Exposure. As it already exists in our case, it is rejected.

Example 3: Value Date is not a Business Date

Date instructed on instruction type Opening is a Saturday.

Example 4: Value Date is in the Past

Post-Release

Example 1: Instructing on a Closed Exposure is not Permitted

Example 2: Closing Date is not a Business Date

Closing date is Sunday.

Appendix 6: Financial Instrument Classification

The following table lists the financial instrument classification ID's and descriptions that will be used in the ASX Collateral Management Services Forecast report. This report will not be available in Phase 1.

ID	DESCRIPTION
100	Bond
110	Bond: Sovereign
120	Bond: Agency
130	Bond: Structured
150	Bond: Corporate
160	Bond: Convertible Bond
170	Bond: Sovereign: Medium Term Note
180	Bond: Sovereign: Short Term Note
190	Bond: Sovereign: Bill
200	Bond: Sovereign: Certificate of deposit
210	Bond: Sovereign: Commercial Paper
230	Bond: Sovereign: Straight Bond
240	Bond: Agency: Medium Term Note
250	Bond: Agency: Short Term Note
260	Bond: Agency: Bill
270	Bond: Agency: Certificate of deposit
280	Bond: Agency: Commercial Paper
300	Bond: Agency: Straight Bond
310	Bond: Structured: Medium Term Note
320	Bond: Structured: Short Term Note
330	Bond: Structured: Bill
340	Bond: Structured: Certificate of deposit
350	Bond: Structured: Commercial Paper
370	Bond: Structured: Straight Bond
450	Bond: Corporate: Medium Term Note
460	Bond: Corporate: Short Term Note
470	Bond: Corporate: Bill
480	Bond: Corporate: Certificate of deposit
490	Bond: Corporate: Commercial Paper
510	Bond: Corporate: Straight Bond
520	Bond: Structured: ABS
530	Bond: Structured: CDO
540	Bond: Structured: COVERED
550	Bond: Structured: CLN
560	Bond: Structured: MBS
620	Bond: Structured: Medium Term Note: ABS
630	Bond: Structured: Medium Term Note: CDO
640	Bond: Structured: Medium Term Note: Covered
650	Bond: Structured: Medium Term Note: CLN
660	Bond: Structured: Medium Term Note: MBS
670	Bond: Structured: Short Term Note: ABS

ID	DESCRIPTION
680	Bond: Structured: Short Term Note: CDO
690	Bond: Structured: Short Term Note: Covered
700	Bond: Structured: Short Term Note: CLN
710	Bond: Structured: Short Term Note: MBS
720	Bond: Structured: Bill: ABS
730	Bond: Structured: Bill: CDO
740	Bond: Structured: Bill: Covered
750	Bond: Structured: Bill: CLN
760	Bond: Structured: Bill: MBS
770	Bond: Structured: Certificate of deposit: ABS
780	Bond: Structured: Certificate of deposit: CDO
790	Bond: Structured: Certificate of deposit: Covered
800	Bond: Structured: Certificate of deposit: CLN
810	Bond: Structured: Certificate of deposit: MBS
820	Bond: Structured: Commercial Paper: ABS
830	Bond: Structured: Commercial Paper: CDO
840	Bond: Structured: Commercial Paper: Covered
850	Bond: Structured: Commercial Paper: CLN
860	Bond: Structured: Commercial Paper: MBS
920	Bond: Structured: Straight Bond: ABS
930	Bond: Structured: Straight Bond: CDO
940	Bond: Structured: Straight Bond: Covered
950	Bond: Structured: Straight Bond: CLN
960	Bond: Structured: Straight Bond: MBS
5000	Equity
5100	Equity: Convertible Share
5110	Equity: Preferred Convertible Share
5120	Equity: Depository Receipt
5130	Equity: Right
5140	Equity: Ordinary Share
5150	Equity: Preferred Share
5160	Equity: Warrant
5170	Equity: Unit
10000	Fund
10100	Fund: Bond
10110	Fund: Equity
10120	Fund: Money Market
10130	Fund: Balanced
10140	Fund: Other

Appendix 7: Assisted Transaction Request Form

The following form is used to inform ASX Collateral Operations of a request to assist with the entry/maintenance of exposures within ASXCOL+.

ASX

ASX Collateral Assisted Transaction Request Form
(ASXCOL+) Tri Party Repo (TRS)/Tri Party Collateral Management (TCMS)

Dear Austraclear and ASX Collateral Service Desk,

Please accept this instruction to perform the following trade(s) within the ASXCOL+ system on behalf of

Collateral Receiver (insert company name here) _____

Collateral Giver (insert company name here) _____

The reason we are requesting Austraclear to perform this transaction on our behalf is_____

_____

Requests to perform an assisted entry must be approved by calling the Austraclear and ASX Collateral Service Desk on 1300 362 257 prior to submitting the assisted entry request form.

DETAILS	TRADE #1	TRADE #2	TRADE #3	TRADE #4
Contract Exposure Reference: (if increasing/modifying exposure)				
Contract ID:				
Customer Indicator: Giver/Rec				
Instruction Type: Interactive form with drop down selection if possible • Opening • Top up • Withdrawal • Substitution • Principle Adjustment • Set close date • Change Rate • Termination				
AUSTRACLEAR USE ONLY				
Senders Reference:				
Customer Exposure Reference (Basket Reference)				
Customer Instruction Reference (transaction identifier) eg Increase exposure/principle adj				
Execution Date:				
Fixed rate: (%)				
Closing Date:				
Principle Cash Amount: (AUD)				
Closing Amount: (AUD)				

AUTHORISED SIGNATORIES OF COLLATERAL RECEIVER	NAME (please print)	DATE
1.		/ /
2.		/ /

AUTHORISED SIGNATORIES OF COLLATERAL GIVER	NAME (please print)	DATE

ASX

ASX Collateral Assisted Transaction Request Form (ASXCOL+) Tri Party Collateral Management

Dear Austraclear Service Desk,

Please accept this instruction to perform the following trade(s) within the ASXCOL+ system on behalf of

(insert company name here) _____

The reason we are requesting Austraclear perform this transaction on our behalf is_____

_____

Requests to perform an assisted entry must be approved by calling the Austraclear Service Desk on 1300 362 257 prior to submitting the assisted entry request form.

DETAILS	TRADE #1	TRADE #2	TRADE #3	TRADE #4
Contract Exposure Reference: (if increasing/modifying exposure)				
Customer Indicator: Giver/Rec				
Instruction Type: Interactive form with drop down selection if possible • Opening • Top up • Withdrawal • Substitution • Principle Adjustment • Set close date • Termination				
AUSTRACLEAR USE ONLY				
Senders Reference:				
Customer Exposure Reference (Basket Reference)				
Customer Instruction Reference (transaction identifier) eg Increase exposure/principle adj				
Execution Date:				
Closing Date:				
Principle Cash Amount: (AUD)				

AUTHORISED SIGNATORIES	NAME *(please print)*	DATE
1.		/ /
2.		/ /

AUSTRACLEAR USE ONLY	SIGNATURE	DATE
AUTHORISED SIGNATURE(S) VERIFIED BY:		/ /

Instructions:
4) As mentioned above all requests to perform an assisted entry must be approved by calling the Austraclear Service Desk prior to submitting the assisted entry request form.
5) Assisted entry request forms must be signed in accordance with the Austraclear Participants Authorised Signatory list lodged with Austraclear.
6) Authorised forms should be emailed to asxcollateral@asx.com.au

---

ASX

		DATE
1.		/ /
2.		/ /

ASX INTERNAL USE ONLY	SIGNATURE	DATE
AUTHORISED SIGNATURE(S) VERIFIED BY:		/ /

Instructions:
1) As mentioned above all requests to perform an assisted entry must be approved by calling the Austraclear and ASX Collateral Service Desk prior to submitting the assisted entry request form.
2) Assisted entry request forms must be signed in accordance with the ASX Collateral Customers Authorised Signatory list lodged with Austraclear and ASX Collateral.
3) Authorised forms should be emailed to ASX.Collateral@asx.com.au

Appendix 8: ASXCOL+ Field Definitions

The following table lists fields that appear on ASXCOL+ GUI screens and may not be obvious, in terms of their meaning and usage. A description and valid input values are included.

FIELD NAME	DESCRIPTION	VALID VALUES
ASX Exposure Ref.	Unique ASX assigned value that identifies a specific exposure. Should be used when communicating with ASX Collateral Operations.	Numeric identifier
ASX Instruction Ref.	Unique ASX assigned value that identifies a specific instruction within an exposure. Should be used when communicating with ASX Collateral Operations.	Numeric identifier
Cash Amount (AUD)	Payment amount	
Collateral Account	Collateral account in Austraclear	Valid Collateral Account
Closing Date	Specifies the maturity date of the exposure (when entering an intraday exposure the set close date will complete the unwind)	Current or future date
Customer Exp. Ref.	Reference that identifies a specific exposure	User defined reference or Basket Reference value (recommended)
Customer Indicator	Collateral Giver or Collateral Receiver per the TCMS contract	Collateral Giver or Collateral Receiver
Customer Ins. Ref.	Reference that identifies a specific instruction	User defined reference Recommended that standard terms are used such as Increase *Exposure or Principal Adjustment*
Customer Short Code	Reference that identifies a specific Participant	
Execution Req. Date	Specifies the opening date of the exposure	Current or future date
Financial Instrument	The financial instrument identifier specified	ISIN or Common (ASX Code)
Fixed Rate (%)	Specifies the interest rate applied on the unwind of a TRS exposure	TRS Exposures Only
In/Out Indicator	Applies where a substitution is instructed and indicates the movement of the security – either in (include) or out (remove)	In or Out
Instruction Type	Provides a drop-down menu to allow the user to select the type of instruction that is required.	Drop-Down list
ISIN	International Securities Identification Number (ISIN)	Specifies the ISIN of the security given as collateral
Principal	Exposure amount	
Quantity	Face value or security quantity	Face Amount or Unit
Reason Narrative	Free format short description reason for instruction action	
Sender's Reference	Reference for the sending participant	User defined reference or tick the Use Auto Ref.
Source Account	Trading account in Austraclear	Valid Source Account

ASX