

# ASX Collateral Management Services User Guide

Part 2 – Exposure Management and Reporting



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# 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
00	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.

#### **Group Telephone**

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**Group Email** 

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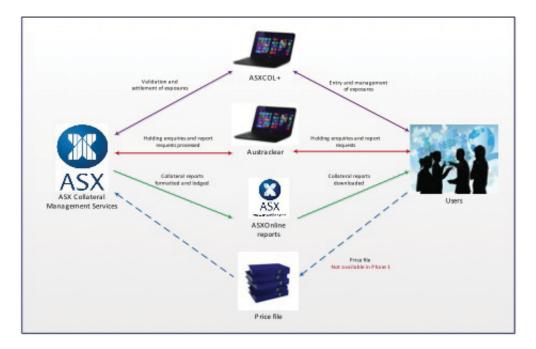
### **B**lair Harrison

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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:

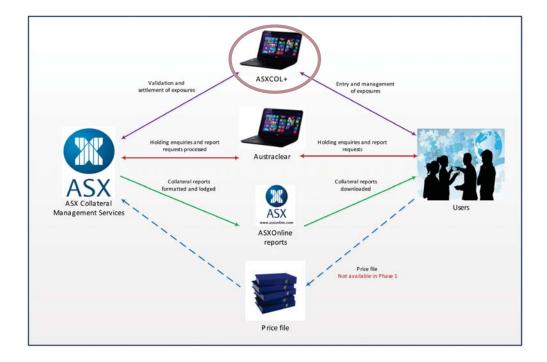
- ASX User Guide Part 2: Exposure Management and Reporting
- ASX Collateral Management Services Product Guide
- Austraclear User Manual
- ASXCOL+ Help facility
- ASXOnline Help facility

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

## ASXCOL+ \_\_\_\_

## **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.

6

- 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).

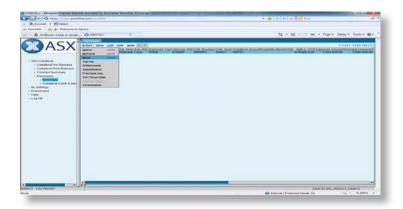
### Instructing a Substitution

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

### Step 1

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

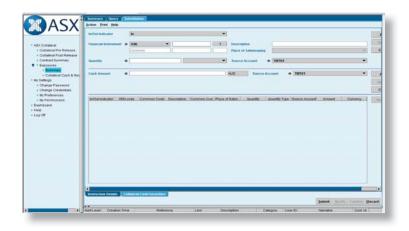
- 1. Perform *Query an Exposure Summary*.
- 2. Select the required exposure.
- 3. Select Action and View from the Task Bar; or Right click within the Workspace panel.



### Step 2

- 1. The View results are displayed in a Detail view.
- 2. Select Action and 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.



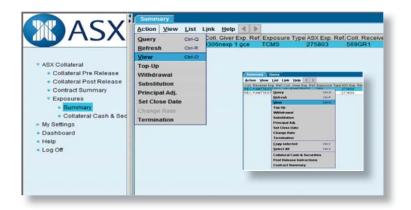
### Instructing a Principal Adjustment

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

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

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### 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 and the instruction will appear in *Collateral Pre-Release* list views with status *New* and will have to be verified and released.

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## 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).

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### 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.

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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.

### Step 1

Upon selection of the desired function from the  $\ensuremath{\textbf{Navigator}}$  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.

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### Step 2

- 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).

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### Step 3

- 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.

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					120			
	Closing Date	+ 08/06/13						
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## 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.

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### Step 2

- 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).

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## 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.

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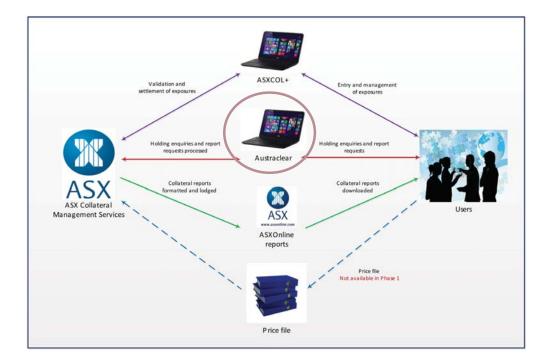
## Austraclear\_

## **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/asxaustraclear-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 > O
  - 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 <sup>1</sup>			
		DAYS BEFORE RECORD DATE	DAYS AFTER RECORD DATE		
Maturity Payment	Y	1	O <sup>2</sup>		
Full Redemption	Y	While Capital Value (Pool Factor) is 0.0			
Redemption	Ν	Managed within Austraclear			
Coupon Payment	Ν	Managed within Austraclear			

<sup>1</sup> 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.

<sup>2</sup> 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/asxaustraclear-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.

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### **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.

ub Participant:	AC ACHO *	_	Series:	*		Type:	•	•	¥	Search
rom Settlement Date	25/10/2012	+	To Settlement Date:	25/10/2012		State:	-	•		
ounterparty:			Participant Ref:		_	Side:	*	¥		
Sub Part Serie	s Side User Cor	nf By S	ettle Date   State   Settle	Stal Sub State	Auth Nan	ne Countr	erparty   Trade Da	te   Reg Name   Created	ISIN A	wth State

## 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 MT2O2 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*.

tate:	Series:	ISN:	Sub particip	ant: Counterpart	Settlement date: Sour	te:	Transaction by	pe •	\$ Şearch
olumn selectio	r: Settl. instr. n	n.: Me	ssagetype	•	Operation type	Curre Curre	ncy: Counterp	atref.:	
thorized: Co	nfirmed: Instruct	ed: Source ref.:		Sub participant re	f:Fitertype:		-		
-	<u>.</u>	•				•			
Trans	action Type S	etti. Instr. No.	State	Sub Participa	Counterpart Paym. Curre	en Paym. Amount	Series	ISIN	Volume

## 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.

-	State		No. of Settlement Instructions	Ratio (%)	
-	Failed		0	0.00000000	
-	Matched: Authorized, Confirmed and In	structed	137	3.02294793	
	Matched: Awaiting Authorization, Confi		74	1.63283319	
	Matched: Awaiting Cash And Securities	to BeLocked in	0	0.00000000	
	Matched: Awaiting Cash to BeLocked in	1	3	0.06619594	
	Matched: Awaiting Payment Acknowled	ge	112	2.47131509	
	Matched: Awaiting Securities to Be Lock	(ed in	0	0.00000000	
	Matched: Awaiting Securities Transfer		0	0.00000000	
	Matched: Settled		4197	92.60812004	
	Matched: Waiting For Counterpart		9	0.19858782	
	Pending Payment System Recall		0	0.00000000	
	Unmatched		0	0.00000000	

## 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

 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 subparticipant 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

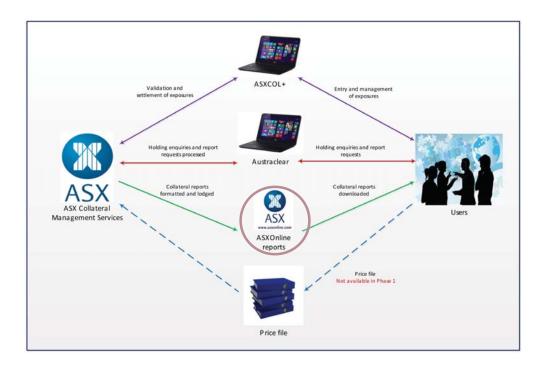


## ASXOnline Reporting

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.

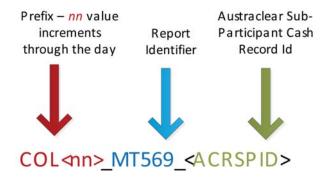
These reports are available to both CGs (Collateral Giver) and CRs (Collateral Receiver). The format may differ depending on the role.

## **Report Naming Convention**

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

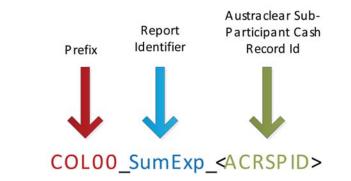
Note: All report files will be delivered as a compressed file with a file type of .ZIP.

### Intraday Report



### **Daily Report**

The following example uses the MT569 Daily Summary Exposure Report.



## 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: COLOO\_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.

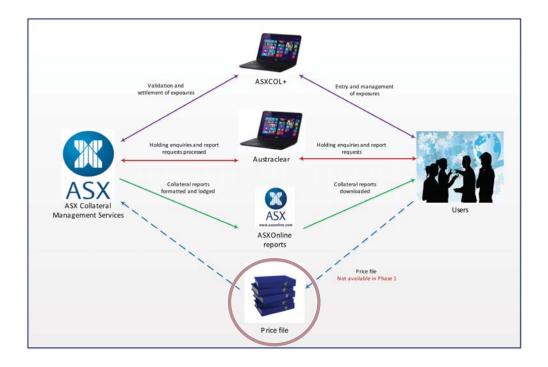
## Price Provision\_

#### 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<sup>3</sup>. 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<sup>4</sup> 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.



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'.	Μ	16c
Header	[#MESSAGE_ ELEMENT#]	Message Element	This field must contain:		
'FinSecPrcMsg'	Μ	12c			
Header	[#MESSAGE_ TYPE#]	Message Type	Must contain: 'PROC	Μ	4c
Header	[#CONTENT_ VERSION#]	Content Version	Must contain: 'FULL'	Μ	5c
Header	[#BUSINESS_ DATE#]	Business Date	This field contains the business date that relates to the external price file.	Μ	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.	Μ	16x
Header	[#PRICE_ PROVIDER#]	Price Provider	A code assigned to uniquely identify the Price Provider.	Μ	16X
Header	[#generation_ Seg_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.	Μ	6n
Header	[#generation_ Timestamp#]	Generation Timestamp	This is the generation date/ timestamp of the file. Must include a timezone indicator	Μ	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.	Μ	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	Μ	8n
Body	[#SECURITY_ FORMAT_(n)#]	Security Format	This field must define the type of instrument: 'ISIN'	Μ	6c
Body	[#SECURITY_ CODE_(n)#]	Security Code	This field must contain the code identifying the financial instrument: ISIN Code	Μ	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	Μ	9d (6 decimals)
Body	[#PRICE_BASIS_ (n)#]	Price basis	This field must contain the Price Basis. 'PERC': Percentage	Μ	4c
Body	[#PRICE_ CURRENCY_(n)#]	Price Currency	This field must contain the ISO code of the currency in which the security is denominated.	Μ	За
Body	[#PRICE_DATE_ (n)#]	Price Date	This field must contain the last update date of the Price.	Μ	YYYY-MM-DD
Body	[#MARGIN_(n)#]	Margin	This field must contain the "original" margin / haircut to be applied to the security expressed in percentage.	Μ	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	CON	IMENTS
	<price id="" provider=""></price>	The assigned Price Provider ID
EPF_ <price id="" provider="">_<yyyymmddhh:mm:ss>.xml</yyyymmddhh:mm:ss></price>	<yyyymmddhh:mm:ss></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<sup>5</sup> = 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.

## 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.

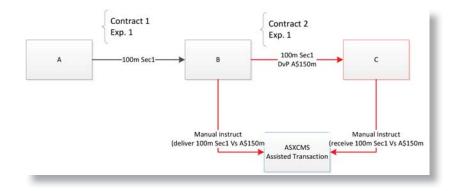
ASX Collateral Operations will inform the Participant following entry of the transaction and monitor the transaction through to completion, confirming final status to the Participant

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).



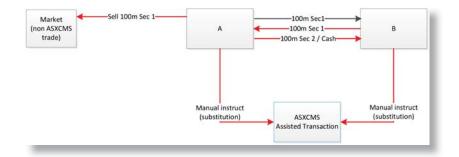
Party B and Party C must contact ASX Collateral Operations and provide matching instructions for the delivery against payment of the 100m Sec 1 example above.

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

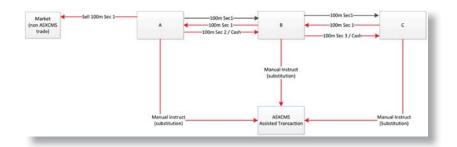
Party A and Party B to instruct via assisted transaction service as follows:

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

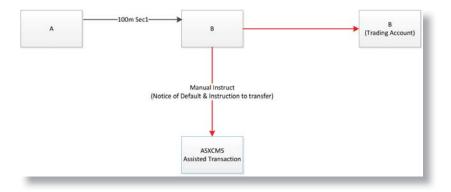
Party B and Party C to send matching instructions requesting a substitution

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.

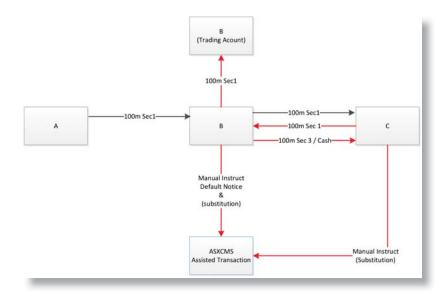


Party B (being the non-defaulting party) sends notice of default in the form and as per the procedures and form requirements outlined in the Product Guide. Please see section, Appendix B of the ASX Collateral Product Guide.

#### 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		
	<ul> <li>Subsequence C1 – MT569 Report Content – Summary By Counterparty</li> </ul>		
	<ul> <li>Subsequence C1a – MT569 Report Content – Transaction Details</li> </ul>		
	<ul> <li>Subsequence C1a1 – MT569 Report Content – Valuation Details</li> </ul>		
	Subsequence C1e1 MTECO Depart Content		

 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

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	<ul> <li>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.</li> <li>Indicators: <ul> <li>LAST: This is the last page of a statement with more than one page</li> <li>MORE: This is an intermediate page of a statement with additional pages</li> <li>ONLY: This is the only page of the statement</li> </ul> </li> </ul>	[#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#]</preptmstmp>	[#PREPARATION_DATE#] T[#PREPARATION_TIME#]	-
Preparation Date and Timestamp	When the Report Frequency is DAILY the element <prepdt> is provided with the [#PREPARATION_DATE#]</prepdt>	[#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

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

#### 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_ REGUIRED#]	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%:	<ul> <li>TRS: Exposure Amount + Repo</li> <li>Interest Calculated on the Exposure</li> <li>Amount until the next business date</li> <li>TCMS: Exposure Amount</li> </ul>	[#(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.	[#IC1)_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<!--<br-->PlaceString&gt; </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.
,	lateral Giver, it will provide a breakdown at each level (from the overall vice type level) of where a customer's own collateral is used versus where re-
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:

44

#### Data Values: Report Header

PDF

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 <sup>6</sup>	
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. QSSB30)
    - 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 <b>expressed as a whole number</b> with no decimals
Average Exposure Amount	The average amount of each exposure <b>expressed as a number with 2 decimal</b> 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 <b>expressed</b> 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 <b>expressed as a whole number with no decimals</b>
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).

<b>VSX</b>		duk	AUD	157.713.131.96 2	Actual Margin	+5.09	24.912.652.23 1	Actual Margin	-0.35	Issued on 12 Mar 2013
		urrency:	urrency:		Status	In-Flight In-Flight	ä	Status	In-Flight	
		Reporting Currency:	Reporting Currency:	Total Collateral Value: No. of Exposures:	Rate	3.25 3.85	Total Collateral Value: No. of Exposures:	Rate	00.0	
				150.702.236.10 +4.50	Collateral Balance	+5.096.432.22 +1.914.460.64	25.000.000.00 -0.35	Collateral Balance	-87.347.77	
		3 58.333.333.33 2.6 3.94	3 58.333.333.33 26 3.94		Collateral Value	105.212.546.32 52.500.585.64	Required:	Collateral Value	24.912.652.23	al
				Total Collateral Required: Actual Margin:	Collateral Required	100.116.111.10 50.586.125.00	Total Collateral Required: Actual Margin:	Collateral Required	25.000.000.00	ASX Collateral
		No. of Exposures: Average Exposure Amount Average Duration: Actual Margin:	No. of Exposures: Average Exposure Amount: Average Duration: Actual Margin:	150.000.000.00 +7.010.895.86	Exposure Amount	100.000.000.00 50.000.000.00	25.000.000.00 -87.347.77	Exposure Amount	25.000.000.00	
				Total Exposure Amount: Collateral Balance:	Currency	AUD AUD	Fotal Exposure Amount: Collateral Balance:	Currency	AUD	
				Total Exposure Amo Collateral Balance:	Closing Date	27-Sep-2012 29-Oct-2012	Total Exposure Amc Collateral Balance:	Closing Date	23.Aug-2012	
Report		175, 000, 000, 00 182, 625, 10 182, 625, 784, 19 88, 822, 134, 19 94, 173, 660, 00 6, 923, 548, 09	175, 000, 000, 000, 00 182, 625, 784, 19 182, 625, 784, 19 173, 660, 00 6, 923, 548, 09		Opening Date	16-Aug-2012 21-Aug-2012		Opening Date	16-Aug-2012	
y Exposure I wn, Sydney				BANKB BANKA GC1-Mid	Customer Exposure Reference	AABBCC DDEEFF	BANKB BANKC PS1-Mid	Customer Exposure Reference	GGHHI	
Daily Summary Exposure Report Bank of Any Town, Sydney BANKB	Collateral Giver End of Day	Total Exposure: ALL Total Exposure Amount: Total Collateral Required: Total Collateral Value: Own Collateral: Re-Used Collateral: Collateral Balance:	Service Type: TRS Total Exposure Amount: Total Collateral Required: Total Collateral Value: Own Collateral: Re-Used Collateral: Collateral Balance:	Collateral Giver: Collateral Receiver: Basket Reference:	ASX Exposure Cu Reference	434545 455721	Collateral Giver: Collateral Receiver: Basket Reference:		987654	Page 1 of 10

#### 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 <sup>7</sup>
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

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#### 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	d Exposure wn, Sydney	Report							<b>E</b>	A	SX
Exposure Type: Collateral Giver: Collateral Receiver: Basket Reference: Collateral Account:	TRS BANKB BANKA GC1-MM 54321	ASX Exposure Reference Collateral Required: Status: Exposure Currency: Reporting Currency:		434545 100,116,111,00 10,116,111,00 AUD AUD	Collateral Value: Opening Date: Rate:	Value: late:	123456 105,212,546,32 16-Aug-2012 3.25		Exposure Amount: Collateral Balance: Closing Date: Actual Margin:		10.000.000.00 +5.096,435.22 24-Sep-2012 24-Sep-2012
Collateral Source Account	NISI	Security Name	Maturity Date	Composite Rating	Currency	Face Value / Quantity	Accrued Interest	Market Price	Margin %	Marginal Value	Collateral Value
12345 12345 12345 12345 12345 12345 12345 12345 12345 12345	AU3TB000044 AU000XCL*#H5 AU3TB000035 	AUSTRALIA (COMMONNEALTH OF: 4.75 11762012 AUSTRALIA (COMMONNEALTH OF: 68 029152017 AUSTRALIA (COMMONNEALTH OF: 56 029152017 :	15-Nor-12 15-Feb-17 15-May-13 15-Mar-19 15-Mar-19 15-Jun-16 15-Jun-14	## ## ## ## ##		100,000,00 100,000,00 200,000,00 500,000,00 500,000,00 500,000,0	000 15,250,00 5,222 6,222 0,00 8,050,00 25,505,00 25,505,00 25,505,00	100.29 113.78 102.41 113.73 113.73 113.73 113.73 113.73 113.73 113.73 113.73 113.73	100 200 200 200 200 200 200 200 200	12.272.660.00 10.095.905.00 555.45.21 155.22 21 8.924.565.00 11.097.779.19 17.307.235.00 16.826.839.00 17.896.299.13	12.272.650.00 10.095.905.00 5.55.525.21 2.52.625.2 8.94.266.00 11.097.779.19 17.307.235.00 16.826.839.00 17.596.299.13
Exposure Type: Collateral Giver: Collateral Receiver: Basket Reference: Collateral Account	TRS BANKB BANKC GC1-AK	ASX Exposure Reference: Collateral Required: Stature Currency: Reporting Currency: Reporting Currency:	222	434547 100.116.111.00 In-Flight AUD AUD	Collateral Value: Opening Date: Rate:	Value: hate:	123458 105,212,546,32 16-Aug-2012 3.25		Exposure Amount: Collateral Balance: Closing Date: Actual Margin:		10.000.000.00 +5.096.435.22 24-Sep-2012 +5.09
Collateral Source Account	NISI	Security Name	Maturity Date	Composite Rating	Currency	Face Value / Quantity	Accrued Interest	Market Price	Margin %	Marginal Value	Collateral Value
12345 112345 112345 112345 112345 112345 112345 112345	AU3TB000044 AU000XCLWH5 - J.78B000035 - J.38B000035 AU307B0725 AU37B0000077 AU37B0000077 AU37B0000077 AU37B0000051 AU37B0000058 AU37B0000085	AUSTRALIA (COMMONMEALTH OF; 4.75 11/15/2012 AUSTRALIA (COMMONMEALTH OF; 6 02/15/2017 AUSTRALIA (COMMONMEALTH OF; 5 6 01/15/2013 	15-No+-12 15-Reb-17 15-Ray-13 	## ## ## ## ##		100,000.00 100,000.00 100,000.00 100,000.00 100,000.00 500,000.00 100,000.00 100,000.00	15,250,00 5,250,00 5,252,00 6,00 8,050,00 500,550,00 25,505,00 0,00	100.29 113.78 102.41 102.41 113.73 113.73 107.40 107.40 107.40	100 2000 2000 2000 2000 2000 2000 2000	12.272.650.00 10.095.905.00 10.095.905.00 11.095.45 21 8.924.265 21 8.924.265 00 11.097.779.19 17.307.235.00 17.307.235.00 17.905.299.13	12.272.656.00 13.272.656.00 55.5.5.1 1095.965.00 11.097.779.19 11.097.779.19 17.307.256.00 18.826.839.00 17.806.299.13
Page 1 of 10				ASX Collateral	E					Iss	issued on 13 Mar 2013

# Appendix 2: Austraclear Report Layouts

Issuer Represe	entative'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

Issue: AMC - ISSUE ONLY AET STRUCT PI SERVY PLATF AUST MUT TI CAP FUNDI Serie: AMCFOI ESIN: AUJOOAMCFOI Provinte: PREFERED UNITS 21-JUN-3016 0%. Aust Austrik: 21-Jun-2016 Seb Participant Seb Participant AUTEALLAN RENEUTOR TRUSTERS LIMITED 19000000 AUSTAALAN RENEUTORS TRUSTERS LIMITED 14.0000000 Seb Testa: 5000000 NNLA40 NATIONAL NONDREES LIMITED 54.5000000 Record Count: 4 Testa: 50,000000 Record Count: 4	astrument Class:	FIS							
Lanual laterest Rats: 59850%         Maturity: 21-Max-2016           Sab Participant         Sab Participant Name         Volume           LETL-0         AUSTRALIAN REXECUTOR TRUSTERS INDITED         950,000,00           LOD-20         J P MORGAN'S NORTHERS AUSTRALIA LEDITED         14,000,000           SIGLA6         RBS MORGAN'S LEDITED         500,000,00           NATIONAL NOMENEES LEDITED         500,000,00           Sub-Test:         43,550,000,00           Sub-Test:         50,000,00           RE-Cod Count:         4	ssuer:	AMCF	- ISSUER ONLY AET	STRUC FE	N SERV PL ATF AUST	MUT TI CAP FUN	Dt		
NETL30         AUSTRALIAN EXECUTOR TRUSTES LIMITED         950,000.00           NDL20         J P MORGAN NOMINEES AUSTRALIA LIMITED         14,000,000.00           MSL20         RS MORGANS LIMITED         500,000.00           NRL00         NATIONAL NOMINEES LIMITED         500,000.00           Sub Total:         50,000.00         14,555,000.00           Sub Total:         50,000.000         14,555,000.00           Record Count:         4         4						Description:	PREFFERED UNITS 21-JUN-20	16 0%	
MOR_20         J P MORGAN NOMENEES AUSTRALIA LEMITED         14,000,000.00           452.40         RBS MORGANS LEMITED         500,000.00           NRL00         NATIONAL NOMENEES LEMITED         34,550,000.00           Sub Total:         50,000,000.00         34,550,000.00           Record Count:         4         4	ub Participant		Sub Participant Name						Volume
MSLA40         RBS MORGANS LIMITED         500,000,00           NRLU0         NATIONAL NOMENEES LIMITED         34,550,000,00           Sub Total:         500,000,00         50           Record Count:         4         50,000,00	ETL20		AUSTRALIAN EXEC	UTOR TRU	STEES LIMITED				950,000.00
NRLM30 NATIONAL NOMINEES LIMITED Sub Tetal: 14,550,000.00 Sub Tetal: 4,550,000.00 Record Count: 4					RALIA LIMITED				
Sub Total: 50,000,000.00 Record Count: 4	ISLA40		RBS MORGANS LIM	TED					500,000.00
Record Count: 4	NLM30		NATIONAL NOMINE	ES LIMITI	Ð			_	
								Sub Total:	50,000,000.00
Tetal: 50,000,000.00								Record Count:	4
								Total:	50,000,000.00

# Collateralised Holdings Report

Frequency:	Daily
Session:	AfterBusiness
Description:	Based on an existing Austraclear <i>Holding Report,</i> this new report displays holdings (both DSS & FIS) for both Collateral accounts and Collateral Source accounts.
	The <i>Collateralised Holdings Report</i> 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: $\ensuremath{DD}\xspace$ -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.
lssuer	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 <sup>*</sup> . 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 <sup>8</sup> . 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 <sup>*</sup> . 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

PDF

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:

peration Type: CPON			
ries: VODA01	ESIN:         AU300V0DA011         Annual Interest Rate:         6.7500         Maturity Date:         10-Jan-2013           Description:         FEXED FATE 6.75% 10-JAN-2013 6.75%	Issuer: VODA	
Sub Participant Code	Sub Participant Name	Volume	Payment Amount
AAJC20	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
CMD4L20	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 NOMENEES (AUSTRALIA) LEMITED	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	IP MORGAN GSP AUSTRALIA PL	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
SCU544	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
UB5820	UBS AG AUSTRALIA BRANCH	2,720,000.00	91,800.00
	Series Total:	265,000,000.00	8,943,750.00
		Operation Type Total	8,943,750.00

#### Issuer Representative's 2nd Run FIS Payments Report

Frequency: F	ayment Date
--------------	-------------

Session: Before Business Report

PDF

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:

Operation Type: REDEMPTION							
eries:	NAUV05	ISIN: Interest PPH:	AU3FN0014080	Annual Interest Rate: Description:	5.7100 Maturity Date: 04-Feb-203 CLASS A1 FRN 1 MTH BBSW+2.1% 4-FEB-203		
	Sub Participant Code	Sub Participa	nt Name			Volume	Payment Amount
	CTTI35	CITIGROUP	TY LIMITED O A CIT	CORP NOMINEES PTY LT	D	54,800,000.00	2,086,674.40
	CMINL20		NOMINEES AUSTRAL			8,000,000.00	304,624.00
	HEBN20	HSBC CUSTO	DY NOMINEES AUST	RALIA 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

#### Income Receivable Before Business Report

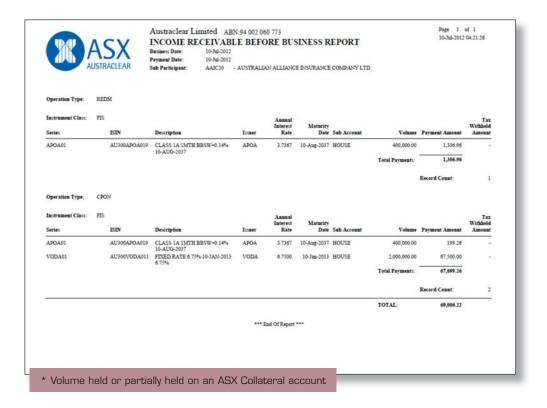
Frequency:	Payment Date
------------	--------------

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

CPO	N								
FIS	ISIN	Description	Issuer	Annual Interest Rate	Maturity Date	Sub Account	Volume	Payment Amount	Tax Withheld Amount
	AU300TC21212		NSWT	5.5000	01-Mar-2017	HOUSE	11,600,000.00	319,000.00	
	AU35G0000284	01-MAR-2017 5.5% FDXED RATE 6% 1-MAR-2022	NSWT	6.0000	01-Mar-2022	HOUSE	609,550,000.00	18,286,500.00	
							Total Payments:	15,605,500.00	
								Record Count:	2
							TOTAL:	18,605,500.00	1
			•••• 1	End Of Report	•••				
		ISIN AU300TC21212	PI5 ISIN Description AU360TC21212 NSW T CORP CEDEL CC024661672 01-0448-0017 5/94	FIS         Description         Issuer           AU360TC21212         NSW T CORP CEDEL CC034661672         NSWT 01-0442-2017 5.5%           AU350000284         FDCED RATE 6% 1-MAR-2022         NSWT	PES         Assess Interest Rate           ISIN         Description         Iouer         Rate           AU300TC21212         NSW T CORP CEDEL CC024091672         NSW T 01-MAR-2017 5/%         5.5000           AU35G0000284         FDDED RATE 0% 1-MAR-2022         NSW T         6.0000	FIS         Annual Interest         Maturity           ISIN         Description         Issuer         Rate         Date           AU300TC21212         NSW T CORP CEDEL CC024061672         NSWT         5.5000         01-Mar-2017           01-MAR-2017 5.5%         01-Mar-2017         01-Mar-2017         01-Mar-2017         01-Mar-2017	FES         Assent Interest Autority         Materity Date         Materity Date           AU100TC21212         NSW T CORP.CEDELCC024061672         NSWT         55000         01-Mar-3017         HOUSE           AU300TC21212         NSW T CORP.CEDELCC024061672         NSWT         55000         01-Mar-3017         HOUSE           AU3500000284         FDXED RATE 0% 1-MAR-3022         NSWT         6.0000         01-Mar-3022         HOUSE	PES         Assess Intervent Naturety         Maturity Date         Maturity           ISDN         Description         Iouer         Rate         Maturity           AU300TC21211         NSW T CORP CEDEL CC024091672         NSW T         5.5000         01-Mar-2017         11,600,000.00           01-MAR-2017         PDED RATE 6% 1-MAR-2022         NSW T         6.0000         01-Mar-2022         HOUSE         6006,550,000.00           AU35G0000284         FDED RATE 6% 1-MAR-2022         NSW T         6.0000         01-Mar-2022         HOUSE         6006,550,000.00           Tetal Pryments:         T         T         T         T         T         T	PES         Ammail Interest Interest Autorortcollet         Ammail Interest Bate         Materity Date         Volume         Payment Amount           AU1007C21212         NSW T CORP CEDEL C024061672         NSW T         5:000         01-Max-2017 HOUSE         11,600,000 00         319,000.00           AU3500000284         FDXED RATE 6% 1-MAR-3022         NSW T         6:000         01-Max-3022 HOUSE         6009,550,000 00         18,206,500.00           L         EXCert Cenart         Excert Cenart         Excert Cenart

#### Issuer Representative's Record Date Report

Frequency:	Payment Date
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Session: Before Business Report

PDF

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:

	Business Date: 03-Jul-2012 Issuer Representative: ACSL21 - Austraclear Services	Limited Investmen	Account	
Operation Type	CPON			
Maturity Date:	VODA01         ISIN:         AU300VODA011         Issuer:           10-Jan-2013         Record Date:         03-Jul-2012         Payment           FIXED RATE 6.75%         10-JAN-2013 6.75%         6.75%         10-JAN-2013 6.75%	VODA Date: 10-Jul-2012	Annual Interest Rate: Interest PPH:	6.7500 3.37500000
Sub Participant Code	Sub Participant Name		Volume Pa	yment 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 L	D	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 ST AUSTRALIA LIMITED	ATE STREET	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 ACCOUN	r	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
		aub Total:	265,000,000,00	8,943,750.00

#### **Corporate Action Record Date Report**

Frequency: Record Date Session: Before Business Report

PDF

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:

Corporate Acti	ion Code	Descrip	tion	Eve	at	Issuer Nan				
Issuer Books Close Accrual Couv	Issuer Rep Record Date Adj Adjust Conv Coupon Rate	Record Date Payment Adj First Payment Coupon Rate R		Nominations Close Do Corporate Action Day Interest Period Operation Type		Business Day Conv Coupon Rate Round Months Biw Payments Payment Date	Automatic Execution Redemption Yield % Coupon Books Close Yield	Coupon Formula	State Rate Type Maturity Date Currency	Rate Rounding Rate Factor 46 Mat Books Close Taxable
BR.4007201217	14032581	CPN-B	R.4007 2012-07-0	CPN CPN	-BR.4007	ISSUER O	NLY BRISBANE AIRPO	ORT CORPORATION L	DIGTED	
BACL Calendar Days		03-Jul-2012 Next	1	08-3ul-2012 NSW QLD		Next 4	Yes -	Coupon and Manarity FC	Active Fixed	8 -
30E/360	No Adjustment 8	09-Jul-2011 FC	5.	09-Jan-2012 - 09-Jul-2 Coupon	012	6 09-Jul-2012	4	MA -	09-3ul-2019 AUD	6 Yes
GL1001201217	14021161	CPN-G	£1001 2012-07-1	2 CPN	-GL1001	dissuer o	INLY) PERP TRTS AUS	T LTD ATF SMHL GL	DBAL FUND 2007	7-1
GL10	SGSF20 Modified Next	03-Jul-2012 Modified Next		11-Jul-2012 NSW VIC USD		Modified Next	No 0.39968281	Coupen and Maturity TA	Active Floating	8
Actual/365	Modified Next 3.7367	12-Jul-2007 BBSW_1MONT	H_MED	12-Jun-2012 - 12-Jul-2 Coupou	012	1 12-Jul-2012	6 0.06938969	MA .	12-Jan-2040 AUD	6 Yes
SF22042012171	4035368	C70.1 C	F2204 2012-07-06		-SF2204	DED DI TO	ATF SMHL SECURITI			
SF22042012171 SF22	SF2220	03-Jul-2012	-	08-341-2012	-372204	Next	No	Coupen and Maturity	Active	8
Business Days Actual/365	Next	Next 09-Jap-2009	2.18320376	NSW VIC 12-Jun-2012 - 09-Jul-2	012	4	0.91404397	TA	Flosting 11-Nov-2041	
	4.8967	BBSW_IMONT	H_MED	Coupon		09-Jul-2012	0.14834081		AUD	Yes
VODA0120121	71,4079930	CDN-1	ODA01 2012-07-	10 CPN	-VODA01	ISSUER OF	NLY VODAFONE GRO	I ID DI C		
VODA Calendar Days	ACSL21	03-Jul-2012 Next	:	09-Jul-2012 NSW		Next	Yes	Coupon and Manarity FC	Active Fixed	8
30E/360	No Adjustment	10-Jan-2007		10-Jan-2012 - 10-Jul-2	012	6	7	MA	10-Jan-2013	7
	6.75	FC		Coupon		10-Jul-2012	3.375		AUD	Yes

\* Volume held or partially held on an ASX Collateral account

# Appendix 3: Price Provision Samples

# XML Template

<[#MESSAGE_ELEMENT#] inputMediaCd="[#INPUT_MEDIA#]" msgTyp="[#MESSAGE_TYPE#]" ctntTyp="[#CONTENT VERSION#]" busDt="[#BUSINESS DATE#]" sendRef="[#SENDER
cmtryp="[#CONTENT_VERSION#] busbt= [#BOSINESS_DATE#] sendret= [#SENDER_ REF#]" prcProvidId="[#PRICE_PROVIDER#]" genSeqNbr="[#GENERATION_SEQ_NUMBER#]"
genTmstmp="[#GENERATION_TIMESTAMP#]"
<recdetl></recdetl>
<reccnt>[#TOTAL_RECORDS#]</reccnt>
<finsecprc.list></finsecprc.list>
<finsecprc></finsecprc>
<pre><occurseqcnt>[#SEQUENCE_NUMBER_(1)#]</occurseqcnt></pre>
<finsec finsecreftyp="[#SECURITY_FORMAT_(1)#]">[#SECURITY_CODE_(1)#]</finsec>
<prcval>[#PRICE_VALUE_(1)#]</prcval>
<prcbasis>[#PRICE_BASIS_(1)#]</prcbasis>
<lsocurrcd>[#PRICE_CURRENCY_(1)#]</lsocurrcd>
<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>
<lsocurrcd>[#PRICE_CURRENCY_(N)#]</lsocurrcd>
<prcdt><b>[#PRICE_DATE_(N)#]</b></prcdt>
<margval><b>[#MARGIN_(N)#]</b></margval>
[#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.

Collateral R	eceiver	Collateral Giver	Expos	ure Type	Collateral Account	Eligibility Basket Ref.
MODR	LA	BILA	Т	RS	80012	ASXCOL AD1
ustomer Indicator	Collateral Giver			Function of Message	New Message	
struction Type	Top-Up			Status	Rejected	
				Reason Narrative	No Customer Exposure Referen	ce found matching the details sent.
ender's Reference	TEST210117		🗌 Use Auto Ref.	Previous Reference		
stomer Exp. Ref.	TEST2002A			ASX Exp. Ref.		
stomer Ins. Ref.	TEST210117					
ecution Reg. Date	21/01/13			Principal		
xed Rate (%)						
osing Date						

#### 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.

Collate	ral Receiver	Collateral Giver		ure Type	Collateral Account	Eligibility Basket Ref.
N	ODRA	BLA	1	RS	80012	ASXCOL AD1
stomer Indicator	Collateral Giver			Function of Message	New Message	
ruction Type	Top-Up			Status	Rejected	
				Reason Narrative	Collateral Giver Instruction reference (TEST2	10118) on exposure (TEST200201A) already exist
nder's Reference	TESTDUP01		🗌 🗋 Die Auto Ref.	Previous Reference		
tomer Exp. Ref.	TEST200201A			ASX Exp. Ref.		
tomer Ins. Ref.	TEST210118					
cution Reg. Date	21/01/13			Principal		
ed Rate (%)						
sing Date	-					

# Example 3: Value Date is not a Business Date

Date instructed on instruction type Opening is a Saturday.

Collateral Pre Release	Query	TEST040306	TEST040307	TEST040302					
Action Link Print He	elp								As of: 23:18 ED
Contract 7									
Collateral Rece	ver	Collater	ral Giver	Expos	ure Type	Collateral Acco	ount	Eligibility Bask	tet Ref.
MODRA		BI	LA	T	RS	80012		ASXCOL A	D1
Customer Indicator	Collater	al Giver			Function of Messag	e New Messa	ge		
Instruction Type	Top-Up				Status	Rejected			
					Reason Narrative	Value date s	hould be same da	ay for the specif	fied contract.
Sender's Reference	TEST04	0202		Use Auto Ref.	Previous Reference				
	TE3104	0302		L] USE AUTO AEL	and the second second				
Customer Exp. Ref.					ASX Exp. Ref.	273627			
Customer Ins. Ref.	TEST04	0302							
Execution Req. Date	21/01/1	3			Principal				
Fixed Rate (%)									
Closing Date									
Instruction Details	Collateral C	ash/Securities	History						
instruction Details	-onarcial C	usin securices	Duplicate	Modify	Cancellation Veri	ty Eail Verith	y Undo Verify	Release	Close
	_		Tablecare			2 dia data			01000

Example 4: Value Date is in the Past

Collateral Rece	iver	Collateral Giver		ure Type	Collateral Account	Eligibility Basket Ref.
MODRA		BILA	Т	RS	80012	ASXCOL AD1
ustomer Indicator	Collateral Gi	ver		Function of Message	New Message	
struction Type	Opening			Status	Rejected	
				Reason Narrative	Value date (21-Jan-201	3) is in the past.
ender's Reference	TEST040307		Use Auto Ref.	Previous Reference		
ustomer Exp. Ref.	NEWOPEN0	1		ASX Exp. Ref.		
ustomer Ins. Ref.	TEST040307					
xecution Req. Date	21/01/13			Principal		25,000 AUD
ixed Rate (%)			0.1			
losing Date						

### **Post-Release**

Collateral Post Release Query As of: 23:30 ED Action Link Print Help ASX Instruction Ref. 15871773 Customer Instruction Ref. Newdup-modif ASX Exposure Ref. 273666 Coll. Receiver Exposure Ref. Sender's Reference PRE-Dvi-LC-SC-31 Coll. Giver Exposure Ref. Collateral Receiver Collateral Give Exposure Type Collateral Account Eligibility Ba ASX TES ASXTESTP ASXTESTT TRS COLLA Instruction Type Execution Req. Date 22/01/13 Change Rate Trade Date 21/01/13 Input Media ASXCOL+ Status Processing - Rejected Opening Date **Closing Date Reason Narrative** Instructing on a closed exposure is not permitted. Principal Requested Applied Fixed Rate (%) 8 Collateral Cash/Securities History Duplicate Close

Example 1: Instructing on a Closed Exposure is not Permitted

#### Example 2: Closing Date is not a Business Date

Closing date is Sunday.

Collateral Post Relea	se Query AS	XTESTT-Ins2			
Action Link Print	Help				As of: 23:32 EDT
ASX Instruction Ref.	15868934		Customer Instruction Ref.	ASXTESTT-Ins2	
ASX Exposure Ref.			Coll. Receiver Exposure Ref.	ASXTESTT-Exp2	
Sender's Reference	ASXTESTT-Ref2		Coll, Giver Exposure Ref.		
Collateral I	Receiver	Collateral Giver	Exposure Type	Collateral Account	Eligibility Bas
ASXTE	STT	ASXTESTP	TRS	COLLA	ASX TES
Instruction Type	Opening		Execution Req. Date	21/01/13	
Input Media	ASXCOL+		Trade Date	21/01/13	
Status	Processing - Reje	cted	Opening Date	21/01/13	
Reason Narrative	Closing date is no	t a business date.	Closing Date	31/03/13	
Principal					
Requested		1,000,000 AUD			
Applied					
Fixed Rate (%)	0		5		
Instruction Details	Collateral Cash/S	ecurities History			•
			Duplicate	Request Cancellation	Close

# 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.

100       Bend         110       Bend: Sovereign         120       Bend: Agency         130       Bend: Corporate         150       Bend: Corporate         160       Bend: Corporate         160       Bend: Corporate         160       Bend: Sovereign: Medum Term Note         180       Bend: Sovereign: Sort Term Note         180       Bend: Sovereign: Cormecial Paper         230       Bend: Sovereign: Sort Term Note         180       Bend: Sovereign: Cormecial Paper         230       Bend: Agency: Medum Term Note         240       Bend: Agency: Short Term Note         250       Bend: Agency: Short Term Note         260       Bend: Agency: Cormecial Paper         270       Bend: Agency: Short Term Note         280       Bend: Agency: Cormecial Paper         300       Bend: Agency: Cormecial Paper         300       Bend: Agency: Cormecial Paper         300       Bend: Structured: Medium Term Note         320       Bend: Structured: Cortificate of deposit         330       Bend: Structured: Cortificate of Agency: Structured: Short Term Note         300       Bend: Structured: Cortificate of Agency: Structured: Short Term Note         301       Bend: Cor	ID	DESCRIPTION
120       Bord: Agency         130       Bord: Structured         150       Bord: Corporate         160       Bord: Corporate         160       Bord: Corporate         170       Bord: Sovereign: Medium Term Note         180       Bord: Sovereign: Medium Term Note         180       Bord: Sovereign: Certificate of deposit         190       Bord: Sovereign: Carmeroial Paper         290       Bord: Sovereign: Streight Bord         240       Bord: Agency: Medium Term Note         250       Bord: Agency: Certificate of deposit         260       Bord: Agency: Certificate of deposit         270       Bord: Agency: Certificate of deposit         280       Bord: Agency: Certificate of deposit         280       Bord: Structured: Medium Term Note         280       Bord: Structured: Short Term Note         380       Bord: Structured: Short Term Note         390       Bord: Structured: Certificate of deposit         280       Bord: Structured: Bill         390       Bord: Structured: Bill         391       Bord: Structured: Cormercial Paper         392       Bord: Structured: Bord         393       Bord: Structured: Bord         394       Bord: Structured: Bord<	100	Bond
130       Bord: Structured         150       Bord: Corporate         160       Bord: Corporate         160       Bord: Sovereign: Medium Term Note         180       Bord: Sovereign: Structured         190       Bord: Sovereign: Structured         190       Bord: Sovereign: Corrinercial Paper         230       Bord: Sovereign: Corrinercial Paper         230       Bord: Agency: Medium Term Note         240       Bord: Agency: Medium Term Note         250       Bord: Agency: Cartificate of deposit         260       Bord: Agency: Start Term Note         260       Bord: Agency: Cartificate of deposit         270       Bord: Agency: Start Term Note         280       Bord: Agency: Cartificate of deposit         280       Bord: Agency: Cartificate of deposit         280       Bord: Agency: Cartificate of deposit         280       Bord: Structured: Medium Term Note         300       Bord: Structured: Medium Term Note         330       Bord: Structured: Medium Term Note         340       Bord: Structured: Straight Bord         350       Bord: Structured: Straight Bord         360       Bord: Carporate: Short Term Note         360       Bord: Carporate: Short Term Note	110	Bond: Sovereign
150       Bond: Corporate         160       Bond: Convertible Bond         170       Bond: Sovereign: Medium Term Note         180       Bond: Sovereign: Short Term Note         190       Bond: Sovereign: Cartificate of deposit         210       Bond: Sovereign: Commercial Paper         230       Bond: Sovereign: Commercial Paper         230       Bond: Agency: Medium Term Note         240       Bond: Agency: Certificate of deposit         250       Bond: Agency: Certificate of deposit         260       Bond: Agency: Certificate of deposit         270       Bond: Agency: Certificate of deposit         280       Bond: Agency: Straight Bond         310       Bond: Agency: Straight Bond         311       Bond: Structured: Medium Term Note         320       Bond: Structured: Medium Term Note         320       Bond: Structured: Straight Bond         311       Bond: Structured: Certificate of deposit         320       Bond: Structured: Straight Bond         321       Bond: Structured: Certificate of deposit         320       Bond: Structured: Certificate of deposit         320       Bond: Structured: Certificate of deposit         320       Bond: Structured: Commercial Paper         370	120	Bond: Agency
160       Bond: Convertible Bond         170       Bond: Sovereign: Medium Term Note         180       Bond: Sovereign: Short Term Note         190       Bond: Sovereign: Cartificate of deposit         210       Bond: Sovereign: Cartificate of deposit         210       Bond: Sovereign: Cartificate of deposit         220       Bond: Sovereign: Cartificate of deposit         230       Bond: Agency: Medium Term Note         250       Bond: Agency: Straight Bond         240       Bond: Agency: Short Term Note         260       Bond: Agency: Cartificate of deposit         270       Bond: Agency: Cartificate of deposit         280       Bond: Structured: Medium Term Note         310       Bond: Structured: Short Term Note         320       Bond: Structured: Commercial Paper         330       Bond: Structured: Commercial Paper         370       Bond: Corporate: Medium Term Note         460       Bond: Corporate: Short Term Note         470       Bond: Corporate: Straight Bond         480       Bond: Corporate: Medium Term Note         4	130	Bond: Structured
170       Bond: Sovereign: Medium Term Note         180       Bond: Sovereign: Short Term Note         190       Bond: Sovereign: Cartificate of deposit         210       Bond: Sovereign: Commercial Paper         230       Bond: Sovereign: Straight Bond         240       Bond: Agency: Medium Term Note         250       Bond: Agency: Straight Bond         240       Bond: Agency: Cartificate of deposit         250       Bond: Agency: Cartificate of deposit         260       Bond: Agency: Cartificate of deposit         270       Bond: Agency: Cartificate of deposit         280       Bond: Agency: Cartificate of deposit         280       Bond: Agency: Cartificate of deposit         280       Bond: Structured: Short Term Note         300       Bond: Structured: Short Term Note         320       Bond: Corporate: Straight Bond         440       Bond: Corporate: Straight Bond         450       Bond: Corporate: Straight Bond         450       Bond: Corporate: Straight Bond         460	150	Bond: Corporate
180       Bond: Sovereign: Short Term Note         190       Bond: Sovereign: Cartificate of deposit         210       Bond: Sovereign: Cartificate of deposit         210       Bond: Sovereign: Straight Bond         230       Bond: Agency: Medium Term Note         250       Bond: Agency: Medium Term Note         260       Bond: Agency: Cartificate of deposit         270       Bond: Agency: Cartificate of deposit         280       Bond: Agency: Straight Bond         310       Bond: Structured: Medium Term Note         320       Bond: Structured: Straight Bond         311       Bond: Structured: Commercial Paper         320       Bond: Structured: Cartificate of deposit         320       Bond: Structured: Straight Bond         340       Bond: Corporate: Short Term Note         370       Bond: Corporate: Straight Bond         450       Bond: Corporate: Straight Bond         450       Bond: Corporate: Straight Bond         450       Bond: Corporate: Straight Bond         450	160	Bond: Convertible Bond
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: Certificate of deposit         270       Bond: Agency: Certificate of deposit         280       Bond: Agency: Certificate of deposit         280       Bond: Agency: Commercial Paper         300       Bond: Agency: Certificate of deposit         280       Bond: Agency: Commercial Paper         300       Bond: Structured: Medium Term Note         320       Bond: Structured: Medium Term Note         320       Bond: Structured: Medium Term Note         320       Bond: Structured: Commercial Paper         330       Bond: Structured: Commercial Paper         370       Bond: Structured: Commercial Paper         370       Bond: Corporate: Short Term Note         460       Bond: Corporate: Short Term Note         470       Bond: Corporate: Short Term Note         490       Bond: Corporate: Commercial Paper         510       Bond: Structured: Medium Term Note         520       B	170	Bond: Sovereign: Medium Term Note
200Bond: Sovereign: Certificate of deposit210Bond: Sovereign: Commercial Paper230Bond: Sovereign: Straight Bond240Bond: Agency: Medium Term Note250Bond: Agency: Short Term Note260Bond: Agency: Certificate of deposit270Bond: Agency: Commercial Paper300Bond: Agency: Streight Bond310Bond: Agency: Streight Bond311Bond: Structured: Medium Term Note322Bond: Structured: Medium Term Note330Bond: Structured: Short Term Note330Bond: Structured: Short Term Note340Bond: Structured: Commercial Paper370Bond: Structured: Commercial Paper370Bond: Structured: Commercial Paper370Bond: Structured: Commercial Paper370Bond: Corporate: Medium Term Note460Bond: Corporate: Short Term Note470Bond: Corporate: Streight Bond480Bond: Corporate: Streight Bond520Bond: Structured: Commercial Paper370Bond: Corporate: Streight Bond480Bond: Corporate: Streight Bond520Bond: Structured: ABS530Bond: Structured: ABS530Bond: Structured: CDD540Bond: Structured: CDD540Bond: Structured: Medium Term Note: ABS620Bond: Structured: Medium Term Note: CDD640Bond: Structured: Medium Term Note: CDD640Bond: Structured: Medium Term Note: CDD640Bond: Structured: Medium Term Note: CN	180	Bond: Sovereign: Short Term Note
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: Certificate of deposit         280       Bond: Agency: Certificate of deposit         280       Bond: Agency: Certificate of deposit         280       Bond: Agency: Straight Bond         300       Bond: Agency: Straight Bond         310       Bond: Structured: Medium Term Note         320       Bond: Structured: Short Term Note         320       Bond: Structured: Certificate of deposit         330       Bond: Structured: Commercial Paper         370       Bond: Structured: Commercial Paper         370       Bond: Structured: Commercial Paper         370       Bond: Corporate: Short Term Note         480       Bond: Corporate: Short Term Note         470       Bond: Corporate: Certificate of deposit         480       Bond: Corporate: Certificate of deposit         490       Bond: Corporate: Certificate of deposit         490       Bond: Corporate: Certificate of deposit         490       Bond: Corporate: Certificate of deposit         530       Bond: Structured: ABS	190	Bond: Sovereign: Bill
230Bond: Sovereign: Streight Bond240Bond: Agency: Medium Term Note250Bond: Agency: Short Term Note260Bond: Agency: Short Term Note260Bond: Agency: Cartificate of deposit.280Bond: Agency: Commercial Paper300Bond: Agency: Commercial Paper300Bond: Structured: Medium Term Note320Bond: Structured: Short Term Note330Bond: Structured: Short Term Note330Bond: Structured: Commercial Paper300Bond: Structured: Commercial Paper370Bond: Structured: Commercial Paper370Bond: Structured: Straight Bond450Bond: Corporate: Medium Term Note460Bond: Corporate: Short Term Note470Bond: Corporate: Short Term Note480Bond: Corporate: Short Term Note490Bond: Corporate: Cartificate of deposit510Bond: Structured: ABS530Bond: Structured: Medium Term Note540Bond: Structured: COU540Bond: Structured: Mass550Bond: Structured: Mass560Bond: Structured: Mass660Bond: Structured: Medium Term Note: CDO640Bond: Structured: Medium Term Note: CDU650Bond: Structured: Medium Term Note: CUN660Bond: Structured: Medium Term Note: CUN660Bond: Structured: Medium Term Note: CUN	200	Bond: Sovereign: Certificate of deposit
240       Bond: Agency: Medium Term Note         250       Bond: Agency: Short Term Note         260       Bond: Agency: Certificate of deposit         280       Bond: Agency: Commercial Paper         300       Bond: Agency: Straight Bond         310       Bond: Structured: Medium Term Note         320       Bond: Structured: Medium Term Note         320       Bond: Structured: Short Term Note         330       Bond: Structured: Short Term Note         330       Bond: Structured: Certificate of deposit         350       Bond: Structured: Commercial Paper         370       Bond: Structured: Commercial Paper         370       Bond: Structured: Straight Bond         450       Bond: Corporate: Medium Term Note         460       Bond: Corporate: Short Term Note         470       Bond: Corporate: Certificate of deposit         480       Bond: Corporate: Certificate of deposit         490       Bond: Corporate: Commercial Paper         510       Bond: Structured: ABS         530       Bond: Structured: ABS         530       Bond: Structured: Medium Term Note         550       Bond: Structured: MBS         620       Bond: Structured: MBS         620       Bond: Structured: Medium Term Note:	210	Bond: Sovereign: Commercial Paper
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300Bond: Agency: Straight Bond310Bond: Structured: Medium Term Note320Bond: Structured: Short Term Note330Bond: Structured: Short Term Note340Bond: Structured: Certificate of deposit350Bond: Structured: Commercial Paper370Bond: Structured: Straight Bond450Bond: Corporate: Medium Term Note460Bond: Corporate: Short Term Note470Bond: Corporate: Short Term Note480Bond: Corporate: Short Term Note470Bond: Corporate: Short Term Note470Bond: Corporate: Short Term Note470Bond: Corporate: Straight Bond510Bond: Corporate: Commercial Paper510Bond: Structured: ABS530Bond: Structured: COVERED550Bond: Structured: CUN560Bond: Structured: CLN560Bond: Structured: Medium Term Note: ABS630Bond: Structured: Medium Term Note: CDO640Bond: Structured: Medium Term Note: CDO640Bond: Structured: Medium Term Note: CLN660Bond: Structured: Medium Term Note: CLN	270	Bond: Agency: Certificate of deposit
310Bond: Structured: Medium Term Note320Bond: Structured: Short Term Note330Bond: Structured: Short Term Note340Bond: Structured: Certificate of deposit350Bond: Structured: Commercial Paper370Bond: Structured: Straight Bond450Bond: Corporate: Medium Term Note460Bond: Corporate: Short Term Note470Bond: Corporate: Short Term Note480Bond: Corporate: Short Term Note470Bond: Corporate: Certificate of deposit480Bond: Corporate: Straight Bond510Bond: Corporate: Certificate of deposit520Bond: Structured: ABS530Bond: Structured: CDO540Bond: Structured: CDO550Bond: Structured: CDO560Bond: Structured: MBS620Bond: Structured: Medium Term Note: ABS630Bond: Structured: Medium Term Note: CDO640Bond: Structured: Medium Term Note: CDN660Bond: Structured: Medium Term Note: CLN660Bond: Structured: Medium Term Note: CLN660Bond: Structured: Medium Term Note: CLN	280	Bond: Agency: Commercial Paper
320       Bond: Structured: Short Term Note         330       Bond: Structured: Bill         340       Bond: Structured: Confinencial Paper         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: Short Term Note         480       Bond: Corporate: Certificate of deposit         490       Bond: Corporate: Commercial Paper         510       Bond: Corporate: Commercial Paper         510       Bond: Corporate: Commercial Paper         510       Bond: Structured: ABS         530       Bond: Structured: CDO         540       Bond: Structured: COVERED         550       Bond: Structured: CUN         560       Bond: Structured: Medium Term Note: ABS         630       Bond: Structured: Medium Term Note: ABS         630       Bond: Structured: CUN         660       Bond: Structured: Medium Term Note: CUN         660       Bond: Structured: Medium Term Note: CUN	300	Bond: Agency: Straight Bond
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350Bond: Structured: Commercial Paper370Bond: Structured: Straight Bond450Bond: Corporate: Medium Term Note460Bond: Corporate: Short Term Note470Bond: Corporate: Short Term Note480Bond: Corporate: Bill480Bond: Corporate: Certificate of deposit490Bond: Corporate: Certificate of deposit490Bond: Corporate: Straight Bond510Bond: Structured: ABS530Bond: Structured: CDO540Bond: Structured: CDU550Bond: Structured: CDV560Bond: Structured: MBS620Bond: Structured: MBS630Bond: Structured: Medium Term Note: ABS630Bond: Structured: Medium Term Note: CDU640Bond: Structured: Medium Term Note: CDU640Bond: Structured: Medium Term Note: CLN660Bond: Structured: Medium Term Note: CLN	330	Bond: Structured: Bill
370Bond: Structured: Straight Bond450Bond: Corporate: Medium Term Note460Bond: Corporate: Short Term Note470Bond: Corporate: Short Term Note480Bond: Corporate: Certificate of deposit490Bond: Corporate: Commercial Paper510Bond: Corporate: Straight Bond520Bond: Structured: ABS530Bond: Structured: CDO540Bond: Structured: CDU550Bond: Structured: CLN560Bond: Structured: MBS620Bond: Structured: MBS630Bond: Structured: Medium Term Note: ABS630Bond: Structured: Medium Term Note: CDU640Bond: Structured: Medium Term Note: CDU640Bond: Structured: Medium Term Note: CDU640Bond: Structured: Medium Term Note: CLN660Bond: Structured: Medium Term Note: CLN	340	Bond: Structured: Certificate of deposit
450Bond: Corporate: Medium Term Note460Bond: Corporate: Short Term Note470Bond: Corporate: Short Term Note470Bond: Corporate: Bill480Bond: Corporate: Certificate of deposit490Bond: Corporate: Commercial Paper510Bond: Corporate: Straight Bond520Bond: Structured: ABS530Bond: Structured: CDO540Bond: Structured: COVERED550Bond: Structured: CLN560Bond: Structured: MBS620Bond: Structured: Medium Term Note: ABS630Bond: Structured: Medium Term Note: CDO640Bond: Structured: Medium Term Note: CDN650Bond: Structured: Medium Term Note: CDN660Bond: Structured: Medium Term Note: CLN660Bond: Structured: Medium Term Note: CLN660Bond: Structured: Medium Term Note: CLN	350	Bond: Structured: Commercial Paper
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470Bond: Corporate: Bill480Bond: Corporate: Certificate of deposit490Bond: Corporate: Commercial Paper510Bond: Corporate: Straight Bond520Bond: Structured: ABS530Bond: Structured: CDO540Bond: Structured: COVERED550Bond: Structured: CLN560Bond: Structured: MBS620Bond: Structured: MBS630Bond: Structured: Medium Term Note: ABS630Bond: Structured: Medium Term Note: CDO640Bond: Structured: Medium Term Note: CLN660Bond: Structured: Medium Term Note: CLN	450	Bond: Corporate: Medium Term Note
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540Bond: Structured: COVERED550Bond: Structured: CLN560Bond: Structured: MBS620Bond: Structured: Medium Term Note: ABS630Bond: Structured: Medium Term Note: CDO640Bond: Structured: Medium Term Note: Covered650Bond: Structured: Medium Term Note: CLN660Bond: Structured: Medium Term Note: MBS	520	Bond: Structured: ABS
550Bond: Structured: CLN560Bond: Structured: MBS620Bond: Structured: Medium Term Note: ABS630Bond: Structured: Medium Term Note: CDO640Bond: Structured: Medium Term Note: Covered650Bond: Structured: Medium Term Note: CLN660Bond: Structured: Medium Term Note: MBS	530	Bond: Structured: CDO
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630Bond: Structured: Medium Term Note: CDO640Bond: Structured: Medium Term Note: Covered650Bond: Structured: Medium Term Note: CLN660Bond: Structured: Medium Term Note: MBS	560	Bond: Structured: MBS
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650     Bond: Structured: Medium Term Note: CLN       660     Bond: Structured: Medium Term Note: MBS	630	Bond: Structured: Medium Term Note: CDO
660 Bond: Structured: Medium Term Note: MBS	640	Bond: Structured: Medium Term Note: Covered
	650	Bond: Structured: Medium Term Note: CLN
670 Bond: Structured: Short Term Note: ABS	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 Collateral . (ASXCOL+) Tri Par				
(101002-) 1111		CMS)		gument
Dear Austraclear and ASX Collateral	Service Desk,			
Please accept this instruction to perf	orm the following	trade(s) within the A	SXCOL+ system on	behalf of
Collateral Regiver (insert ampany name b	ere)			
Collateral Giver finsert ampany name ben	.)			
The reason we are requesting Austra	elear to perform th	is transaction on ou	behalf is	
Requests to perform an assisted entry Desk on 1300 362 257 prior to submi			raclear and ASX Col	Interni Service
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				
<ul> <li>Top up</li> </ul>				
Withdrawal     Substitution				
Principle Adjustment				
· Set close date				
Change Rate				
<ul> <li>Termination AUSTRACLEAR USE ONL</li> </ul>	Y			
Senders Reference:	•			
Customer Exposure Reference				
(Basket Reference)				
Customer Instruction Reference (transaction identifier) eg Inerease exposure/principle adj				
Execution Date:				
Fixed rate: (%)				
Closing Date:				
Principle Cash Amount: (AUD)				-
Closing Amount: (AUD)				
AUTHORISED SIGNATORIE COLLATERAL RECEIVE		NAME phase	(print)	DATE
1.				/ /
2.				/ /
AUTHORISED SIGNATORIE	SOF	NAME @kass	print)	DATE
COLLATERAL GIVER			· · ·	

ASX Collateral				
(ASXCOL+)	Tri Party	Collateral	Managem	nent
Dear Austraclear Service Desk,				
Please accept this instruction to perf	orm the following t	trade(s) within the Al	SXCOL+ system on	behalf of
fusert ampany name ben)				
The reason we are requesting Austra	elear perform this t	transaction on our be	half is	
Requests to perform an assisted entr prior to submitting the assisted entry		d by calling the Austr	nelez Service Desk (	on 1300 362 257
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				
<ul> <li>Top up</li> </ul>				
Withdrawal     Substitution				
<ul> <li>Principle Adjustment</li> </ul>				
Set close date				
Termination				
AUSTRACLEAR USE ONL	Y			
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 SIGNATOR	IE 5	NAME please	prixt)	DATE
£.				/ /
2.				/ /
AUSTRACLEAR USE ONI	LY .	SIGNATU	RE	DATE
				TT

Instructions

As mentioned above all requests to perform an assisted entry must be approved by calling the Austradear Service Desk prior to submitting the assisted entry request form.
 Assisted entry request forms must be signed in accordance with the Austradear Participants Authorised Signatory list lodged with Austradear
 Authorised forms should be emailed to associateni@ass.com.au

/
/

ASA INTERNAL USE ONLT	SIGNAT CRE	DATE
AUTHORSED SCHATURE () VERPED 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 igned in accordance with the ASX Collateral Customers Authorised Signatory list lodged with Austraclear and ASX Collateral.

 3) Authorised forms should be emailed to <u>ASX Collateral@asx.com.au</u>

# 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 <i>Exposure or</i> <i>Principal Adjustment</i>
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

