



# **ASX Clear (Futures) Client Clearing Service – ASX 24 Exchange Traded Derivatives**

**External Reporting – Clearing Participants**



**Document History**

<b>Version No.</b>	<b>Date</b>	<b>Author</b>	<b>Description</b>
1.0	08/04/2014	Neil Fletcher / Kirk Emans	Draft
1.1	28/04/2014	Neil Fletcher / Kirk Emans	Updated column order in 'DRI_MAPE – Margin & Position Listing EOD – Data File'.

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# Introduction

## Document Purpose

The purpose of this document is to inform ASX 24 Exchange Traded Derivatives (“ASX ETD”) Clearing Participants of the proposed changes to external report specifications and reporting distribution mechanisms of the ASX Clear (Futures) Client Clearing Service for ASX 24 ETDs.

Please note:

- Recipients of this document are asked not to forward this paper outside of their organisations and not to publish the material in any way without ASX’s prior permission (excepting those vendor(s) or consultant (s) that the Recipient is engaged with for the purposes of utilising the ASX ETD Clearing Service);
- This paper does not constitute legal or financial advice;
- The proposals outlined in this document are subject to refinement by ASX based on expert and customer feedback, ASX Clearing Board approval and regulatory clearance.

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## Report Distribution

Clearing Participant reports shall be distributed across two different channels:

- OMNet as per existing naming convention.
- sFTP

Existing Financial Status Advise, Non Cash Collateral Statement and Interest Earned Statement reports available via ASXOnline, will continue to be delivered via that method, but also be available via sFTP.

New reports generated from ASX for Clients will be distributed via sFTP only and only be available for Clients and not Clearing Participants.

Clearing Participants and Clients requiring access to the SFTP environment will be required to submit a SFTP Account Request Form to:

ASX Customer Service: Phone: (+612) 131 279 Fax: (+612) 9227 0885

Email the completed form to [info@asx.com.au](mailto:info@asx.com.au). You will also need to provide ASX Customer Service an SSH Public Key.

Please refer to the ASX SFTP External User Guide for complete Details.

### SFTP Folder Structures

#### Clearing Participant

The below defined folder structures is applicable for Clearing Participants within sFTP.

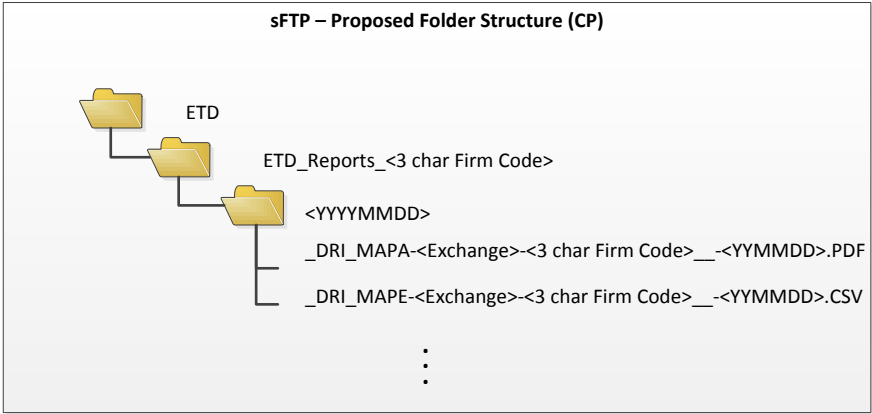
The following structure is proposed for the CPs on the SFTP server:

ETD

ETD\_REPORTS\_<3 char Firm code>

<YYYYMMDD>

Reports List (not zipped)



**Client**

For clients, only a reduced folder structure will be required to facilitate EOD reporting distribution. Clearing Participants will not have access to these Client folders and is provided here for Clearing Participant information purposes only.

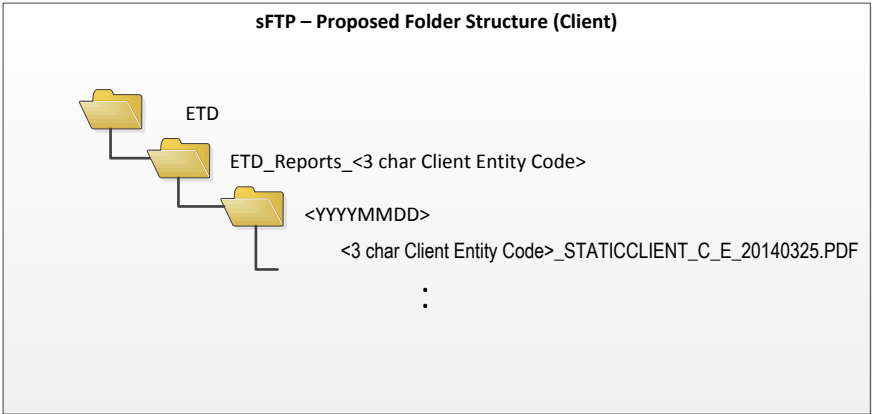
The following structure is proposed for the Client on the SFTP server:

ETD

ETD\_REPORTS\_<3 char client entity code>

<YYYYMMDD>

Reports List (Not zipped)



# Clearing Participant Reporting

## Report Summary

The ASX intends to provide Clearing Participants access to the following reports, many of which are exactly the same as existing reports. Some existing reports will be extended to provide information by Account where Individual Client Accounts are in place or multiple Omnibus Accounts. This along with any changes to the delivery method of the reports, are highlighted in the Existing Reports table below.

Where a new report has been created to capture the Client Account level information, this has been highlighted in the Additional Report Table and full report specifications for each new report with samples also provided.

Changes to provide additional breakdown of Initial Margin within the Financial Status Advise are also detailed.

## Existing Reports

Report Name	Report Description	Impact	Delivery Method
_DRI_MAPA	ETD Margin and Position Listing EOD	Existing, but report is split by Account	OMNet and sFTP
_DRI_DMPA	Data used for Margin Calculation EOD	Existing - No Change	OMNet and sFTP
DCOM_RPT_	Daily GST Commission Statement 4444	Existing - No Change	OMNet*
DCOM_DAT_	Daily GST Commission Statement File 4444	Existing - No Change	OMNet*
DFEE_RPT_	Daily GST Fee Statement 3333	Existing - Fee's will be reported on the grouped Account level	OMNet*
DFEE_DAT_	Daily GST Fee Statement File 3333	Existing - Fee's will be reported on the grouped Account level	OMNet*
MFEE_RPT_	Monthly GST Fee Statement	Existing - Fee's will be reported on the grouped Account level	OMNet*
MFEE_DAT_	Monthly GST Fee Statement File	Existing - Fee's will be reported on the grouped Account level	OMNet*
MCOM_RPT_	Monthly GST Commission Statement	Existing - No Change	OMNet*



MCOM_DAT_	Monthly GST Commission Statement File	Existing - No Change	OMNet*
MCOM_TAX_	Monthly Commission Tax Invoice	Existing - No Change	OMNet*
PSUM_RPT_	Daily Position Summary Statement	Existing, but report will be split by Account	OMNet*
PSUM_DAT_	Daily Position Summary Statement File	Existing, but report will be split by Account	OMNet*
DREG_RPT_	Daily Registration Statement 1111	Existing, but report will be split by Account	OMNet*
DREG_DAT_	Daily Registration Data File 1111	Existing, but report will be split by Account	OMNet*
ALLC_RPT_	Allocations Sent and Received Report 888888	Existing - No Change	OMNet*
ALLC_DAT_	Allocations Sent and Received Data File 888888	Existing - No Change	OMNet*
CLRA_RPT_	Clearing Activity Report	Existing, but report will be split by Account	OMNet*
CLRA_DAT_	Clearing Activity Data File	Existing, but report will be split by Account	OMNet*
DDTO_RPT_	Daily Deal and Turnover Report	Existing - No Change	OMNet*
DDTO_DAT_	Daily Deal and Turnover File	Existing - No Change	OMNet*
_DCFDDDB_I	CFD Buyers Detail Invoice	Existing - No Change	OMNet and sFTP
_DCFDDDS_I	CFD Sellers Detail Invoice	Existing - No Change	OMNet and sFTP
_DCFDDDB_S	CFD Buyers Summary Invoice	Existing - No Change	OMNet and sFTP
_DCFDDDS_S	CFD Sellers Summary Invoice	Existing - No Change	OMNet and sFTP
_DCFDDDD_R	CFD DPM Adjustment Report	Existing - No Change	OMNet and sFTP
_DCFS_RP_	CFD Cash Flow Statement Summary Report	Existing - No Change	OMNet and sFTP
_DCFD_RP_	CFD Cash Flow Statement Detail Report	Existing - No Change	OMNet and sFTP
_DCFS_FL_	CFD Cash Flow Statement File	Existing - No Change	OMNet and sFTP
_DEEO_BIN	EPDS EO Buyer Invoice	Existing, but report will be split by Account	OMNet and sFTP
_DEEO_SIN	EPDS EO Seller Invoice	Existing, but report will be split by Account	OMNet and sFTP
_DEEO_BSU	EPDS EO Buyer Summary	Existing, but report will be split by Account	OMNet and sFTP

_DEEO_SSU	EPDS EO Seller Summary	Existing, but report will be split by Account	OMNet and sFTP
_DEEO_AUT	EPDS EO Authority to Transfer advice	Existing - No Change	OMNet and sFTP
BABB_INI	Bank Bill Buyers Invoice	Existing, but report will be split by Account	OMNet and sFTP
BABB_SNI	Bank Bill Buyers Summary Invoice	Existing, but report will be split by Account	OMNet and sFTP
BABS_INI	Bank Bill Buyers Invoice	Existing, but report will be split by Account	OMNet and sFTP
BABS_SNI	Bank Bill Buyers Summary Invoice	Existing, but report will be split by Account	OMNet and sFTP
G_BTA	Grain Buyers Tender Advice	Existing, but report will be split by Account	OMNet and sFTP
G_STA	Grain Sellers Tender Advice	Existing, but report will be split by Account	OMNet and sFTP
G_DBTASR	Daily Buyer Tender Advice Summary Report	Existing, but report will be split by Account	OMNet and sFTP
G_DSTASR	Daily Seller Tender Advice Summary Report	Existing, but report will be split by Account	OMNet and sFTP
G_DHLR	Depository Holdings Listing Report	Existing, but report will be split by Account	OMNet and sFTP
G_DHALR	Depository Holdings Activity Listing Report	Existing, but report will be split by Account	OMNet and sFTP
Daily<LedgerName>FinancialStatusAdviceReport<YMMDD><CP>	Financial Status Advise	Existing, but report will provide a further breakdown of Initial Margin	ASX Online, sFTP and OMNet
Daily<LedgerName>NonCashCollateralStatement<YMMDD><CP>	Non Cash Collateral Statement	Existing - No Change	ASX Online, sFTP and OMNet
Daily<Ledger>InterestEarnedStatementReport<YMMDD><CP>	Interest Earned Statement	Existing – No Change	ASX Online, sFTP and OMNet

\* These reports will still only be available via OMNet delivery method. ASX does plan to migrate these reports from OMNet to sFTP at a future date, which will be communicated with CPs in advance of any change.

## Additional Reports

No	Report	Report Name	New / Existing	Mode of Distribution	Format	CP or Client Distribution?	Intraday	End of Day
1	ETD Margin & Position Listing (EOD)	_DRI_MAPE-<Exchange>-<FIRM>__-<YYMMDD>.CSV	New	sFTP & OMNet	csv	CP		x
2	Clearing Participant Static Data	_DSTATICA-<Exchange>-<FIRM>__-<YYMMDD>.PDF _DSTATICC-<Exchange>-<FIRM>__-<YYMMDD>.CSV	New	sFTP & OMNet	Pdf csv	CP		x

## 1.1 DRI\_MAPA – Margin & Position Listing EOD - Report

The current MAP report displays variation margins (VM's) at product series level and initial margins (IM's) at combined commodity level by currency against Clearing Participant Client and House account. The report is updated to show positions split at the Client Account (ICA) Client (Omnibus) and House.

- Report name: \_DRI\_MAPA-<Exchange>-<3 char Firm Code>\_\_-<YYMMDD>.PDF
- Frequency: EOD
- Format: pdf
- Generation: As per existing report generation process
- Location: sFTP and OMNet
- Report Header: Report header will be changed to **'ETD Margins and Positions Listing EOD for <dd-mmm-yyyy>'**. *\*This is to differentiate from the OTC Margins and Positions Listing report*

### Sample Report:

#### House



#### Margins And Positions Listing (EOD) for 14-Jun-2013

Report Generation Time: 14-Jun-2013 21:21:44 [PDSAP201]

**Firm** <3 char Firm Code>  
**Exchange** SY  
**Currency** AUD  
**Account** <3 char Firm Code>HOUSE

Product	Long / Bought	Short / Written	Variation Margin	Initial Margin	Currency
APH2014F	0	1189	3,091,400.00		AUD
APM2013F	39666	50270	27,829,300.00		AUD
APN2013F	0	17	42,925.00		AUD
APU2013F	4069	7401	9,974,375.00		AUD
APZ2013F	20	1493	3,779,475.00		AUD

## Omnibus Client



## Margins And Positions Listing (EOD) for 14-Jun-2013

Report Generation Time: 14-Jun-2013 21:21:44 [PDSAP201]

**Firm** <3 char Firm Code>  
**Exchange** SY  
**Currency** AUD  
**Account** <3 char Firm Code>CLIENT

Product	Long / Bought	Short / Written	Variation Margin	Initial Margin	Currency
APM2013F	4922	10901	14,645,150.00		AUD
APU2013F	1757	96	-4,209,200.00		AUD
APZ2013F	0	304	790,400.00		AUD

## ICA Client Account



## Margins And Positions Listing (EOD) for 14-Jun-2013

Report Generation Time: 14-Jun-2013 21:21:44 [PDSAP201]

**Firm** <3 char Firm Code>  
**Exchange** SY  
**Currency** AUD  
**Account** <8 char Client Account Code>

Product	Long / Bought	Short / Written	Variation Margin	Initial Margin	Currency
APM2013F	4922	10901	14,645,150.00		AUD
APU2013F	1757	96	-4,209,200.00		AUD
APZ2013F	0	304	790,400.00		AUD

## 1.2 DRI\_MAPE – Margin & Position Listing EOD – Data File

A new data file is created to list Margins & Positions as at the End of Day. The data file created shows margins and positions at the individual House or Client Level for each Clearing Participant.

- File name: \_DRI\_MAPE-<Exchange>-<FIRM>\_\_-<YYMMDD>.CSV
- Frequency: EOD
- Format: .csv
- Location: sFTP & OMNet

Order by Account (Alphabetical ascending order)

S/N	Item Name	Data Type	Max Field Size	Outputs	Description
1	Firm	String	3	DBA	Clearing Participant ID
2	Exchange	String	2	SY NZ CF	Exchange
3	Currency	String	3	AUD	Settlement Currency
4	Account	String	10	House Client ANZGF00I	House where positions are allocated to CP House Account  Client where positions are allocated to Omnibus Account  Client Account Code where positions are allocated to ICA Client Account  Provide a Total for each Account:  The field will be titled 'Account Total' and will be the sum of IM & VM for each Contract level for each Account
5	Contract	String	2	AP	Contract that the product has been traded against

					Provide a total VM for each Contract  The field will sum VM for each Contract per Account
6	Product Series	String	20	APM2013F	Product Series Code
7	Net Position	Int	20	- 149974	Calculated Value (Contracts long / bought - Contract short / written)  ** Note: number can be negative
8	SPANIMPosition	Int	20	<Blank>	This field will remain blank
9	Long / Bought	Int	20	4922	Contracts long / bought
10	Short / Written	Int	20	154896	Contract short / written
11	Variation Margin	Decimal	20	3000.00	Variation Margin Calculated at the individual Product  Variation Margin calculated at the summary Contract level
12	Initial Margin	Decimal	20	70000.00	Initial Margin Calculated (only applicable at the Contract level)
13	Allocated	Int	20	<Blank>	This field will remain blank
14	HypotheticalSPANIM	Int	20	<Blank>	This field will remain blank
15	Margin Currency	String	3	AUD	Currency of the Margin calculated

## Sample File



\_DRI\_MAPA-SY-DBA  
\_\_-140325.csv

### 1.3 Clearing Participant Static Data – Report

A new report will be provided containing all the Clearing Participants underlying ETD ICA Client Accounts and associated books, and related information such as Netting Mode and Account Type amongst other fields.

- Report name: \_DSTATICA\_<Exchange>\_<3 char Firm Code>\_\_-<YYMMDD>.PDF
- Frequency: EOD
- Format: pdf
- Location: sFTP & OMNet

Specification:

S/N	Item Name	Data Type	Max Field Size	Outputs	Description
1	Firm	String	3	<3 char Firm Code>	Clearing Participant FIRM Code – 3 Letter Short Code
2	Client Entity	String	3	<3 char Client Entity Code>	Client Entity Code
3	Account Code	String	8	<8 char Client Account Code>	Client Account Code
4	Account Name	String	60	<Client Account Name>	Client Account Name
5	Exchange	String	3	SFE NZF CFD	Exchange assigned to the Client Account
6	ABN	String	15	900 800 23 112	ABN of the Client Account
7	LEI	String	20	1234567890#23456789	Legal Entity Identifier of Client Account
8	Company Registration Number	String	60	23334-542g	Company Registration Number of the Client Account
9	Account Type	String	3	ICA	Individual Client Account (ICA)



10	Cross Margining Enabled	String	1	Y N	Defines wether cross-margining is enabled for Client Account.
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## Sample Report:



## Clearing Participant Static Data Report for 4-Nov-2013

Report Generation Time: 4-Nov-2013 5:45pm

Firm: &lt;3 char Firm Code&gt;

Client Entity : &lt;3 char Client Entity Code&gt;

Account Code	Account Name	Exchange	ABN	LEI	Customer Registration Number	Account Type	Cross Margining Enabled
<3 char Client Account Code>	<Client Account Name>	SFE	900 800 23 112	1234567890#23456789		ICA	Yes
<3 char Client Account Code>	<Client Account Name>	SFE	900 800 23 111		23348989832GH	ICA	Yes
<3 char Client Account Code>	<Client Account Name>	SFE	900 800 99 111			ICA	No

## 1.4 Clearing Participant Static Data – Data File

A new data file will be provided containing all the Clearing Participants underlying ETD ICA Client Accounts and associated books, and related information such as Netting Mode and Account Type amongst other fields.

- Report name: \_DSTATICC-<Exchange>-<FIRM>\_\_-<YYMMDD>.CSV
- Frequency: EOD
- Format: csv
- Location: sFTP & OMNet

Specification:

S/N	Item Name	Data Type	Max Field Size	Outputs	Description
1	Firm	String	3	<3 char Firm Code>	Clearing Participant FIRM Code – 3 Letter Short Code
2	Client Entity	String	3	<3 char Client Entity Code>	Client Entity Code
3	Account Code	String	8	<8 char Client Account Code>	Client Account Code
4	Account Name	String	60	<Client Account Name>	Client Account Name
5	Exchange	String	2	SFE NZF CFD	Exchange assigned to the Client Account
6	ABN	String	15	900 800 23 112	ABN of the Client Account
76	LEI	String	20	1234567890#234 56789	Legal Entity Identifier of Client Account
8	Company Registration Number	String	60	23334-542g	Company Registration Number of the Client Account
9	Account Type	String	3	ICA	Individual Client Account (ICA)

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10	Cross Margining Enabled	String	1	Y N	Defines wether cross-margining is enabled for Client Account.
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## Sample Report:



\_STATIC\_C-SF-3  
char Firm Code\_\_-14(

## 1.5 Financial Status Advice

The FSA details each participant's cash flow to the exchange on a daily basis. The FSA shall be extended to incorporate additional IM Margin Types for both ETD and OTC. The current "Initial Margin" for client shall be replaced by

- Initial Margin ICA (ETD only)
- Initial Margin Net Omnibus (ETD only)
- OTC Initial Margin ICA
- OTC Initial Margin net Omnibus

S/N	Item Name	Data Type	Max Field Size	Output	Description
1	Exchange	String	3	SFE	
2	Currency	String	3	AUD	
3	FirmCode	String	3	<3 char Firm Code>	
4	FirmDescription	String	30	<Firm Name>	
5	AccountCode	String	1	C H	C = Client H = House
6	TradingDate	Date	10	dd-mmm-yy → e.g. 5-Jan-14	Trading Date
7	SettlementDate	Date	10	dd-mmm-yy → e.g. 6-Jan-14	Settlement Date
8	CurrencyMatching	String	1	Y N	Specifies whether amount is in matching currency or not
9	ExcessCashStandingInstruction	String	15	No Limit 1000000.00	Specifies Standing Instruction (if any) for Excess Cash. Represented with 2 decimal points where number is carried.
10	CashFlowDescription	String	30	Adjusted Balance Brought Forward Balance Carried Forward Balance Cash Collateral utilised (max) AUD (0.9615 + 10.0%) Cash Collateral utilised (max) USD (1.04 + 10.0%)	Description of the cash flow. Where description states "Cash Collateral Utilised (max)", FX rates, percentages and currency has been provided for example only.

				Cash Excess Cash Receipt Cash Shortage Cash Payment Expected Cash Movement Initial Margin Minimum Cash Required OTC Initial Margin OTC Interest OTC Other OTC Price Alignment Interest OTC Principal OTC Variation Margin OTC Initial Margin ICA OTC Initial Margin Net omnibus Variation Margin	
11	Amount	Decimal	15	6555.89	Amount for the cash flow, Represented with 2 decimal points where number is carried.  Blank where CashFlowDescription like: Brought Forward Balance Carried Forward Balance Adjusted Balance Cash Excess Cash Shortage Expected Cash Movement Minimum Cash Required
12	Balance	Decimal	15	50000.45	Balance amounts, Represented with 2 decimal points where

					number is carried.  Only populated where CashFlowDescription like:  Brought Forward Balance  Carried Forward Balance  Adjusted Balance  Cash Excess  Cash Shortage  Expected Cash Movement  Minimum Cash Required
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Sample File:



FSA csv sample.csv

PDF Sample Report:

## ASX CLEAR (FUTURES)

ASX CLEAR (FUTURES) PTY LTD  
 ABN 91 050 615 864



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 Australia  
 61 2 9227 0000  
 61 2 9241 7602  
 PO Box H224  
 Australia Square  
 NSW 1215 Australia

## FINANCIAL STATUS ADVICE

SFE

Client

Trade Date:

Settlement Date:

Currency:

Excess Cash Standing Instructions: 0.00

Currency	Description	Amount	Balance
AUD	<b>Brought Forward Balance</b>		<b>6,555.89 CR</b>
	Cash Receipt	43,444.56 CR	
	<b>Adjusted Balance</b>		<b>50,000.45 CR</b>
	Variation Margin	616,551.00 DR	
	OTC Variation Margin	6,000.35 CR	
	OTC Interest	622.22 CR	
	OTC Other	655.55 CR	
	OTC Price Alignment Interest	644.44 CR	
	OTC Principal	633.33 CR	
	<b>Carried Forward Balance</b>		<b>557,994.66 DR</b>
	Initial Margin ICA	23,400.00	
	Initial Margin Net Omnibus	23,400.00	
	OTC Initial Margin ICA	30,000.23	
	OTC Initial Margin Net Omnibus	30,000.23	
	<b>Cash Shortage</b>		<b>664,795.11 DR</b>
	<b>Minimum Cash Required</b>		<b>557,994.66 CR</b>
	<b>Expected Cash Movement</b>		<b>664,795.11 CR</b>

ISSUED SUBJECT TO THE CORRECTION OF ERRORS AND OMISSIONS

## Client Reporting

The ASX intends to provide Clients with direct access to the following reports via sFTP. These reports will not be available to Clearing Participants and is provided here for Clearing Participant information purposes only.

No	Report	Report Name	New / Existing	Mode of Distribution	Format	CP or Client Distribution?	Intraday	End of Day
1	Client Static Data	<3 Char Client Entity Code>_STATICCLIENT_C_E_<YYYYM MDD>	New	sFTP	pdf csv	Client		x
2	Client Position Summary Report	PSUM_RPT__00_00_SY<3 char Client Entity Code>__<yyyymmdd>	New	sFTP	pdf csv	Client		x



## 1.6 Client Static Data – Report

A new report will be provided containing the Client's static data for underlying ICA Client Accounts.

- Report name: <3 char Client Entity Code>\_STATICCLIENT\_C\_E\_<YYYYMMDD>
- Frequency: EOD
- Format: pdf
- Location: sFTP

Specification:

S/N	Item Name	Data Type	Max Field Size	Outputs	Description
1	Client Entity	String	3	<3 char Client Entity Code>	Client Entity Id – 3 Letter Short Code
2	Firm	String	3	<3 char Firm Code>	Clearing Participant FIRM Code – 3 Letter Short Code  Through inference the CP's returned will be setup for Client Clearing
3	Account Code	String	8	<8 char Client Account Code>	Client Account Code
4	Account Name	String	60	<Client Account Name>	Client Account Name associated with the Client Account
5	Exchange	String	3	SFE NZF CFD	Exchange assigned to the Client Account
6	ABN	String	15	900 800 23 112	ABN of the Client Account
7	LEI	String	20	1234567890#23456789	Legal Entity Identifier of the Client Entity
8	Company Registration Number	String	60	23334-542g	Company Registration Number of the Client Account
9	Back-up CP 1	String	3	YZX	Clearing Participant ID
10	Back-up CP 2	String	3	ZXY	Clearing Participant ID

11	Back-up CP 3	String	3	ZYX	Clearing Participant ID
12	Account Type	String	3	ICA	Account Type: Individual Client
13	Cross Margining Enabled	String	1	Y N	Defines whether cross-margining is enabled for Client Account.
14	SSI BSB	Int	10	123456	Standing Settlement Instruction BSB Number
15	SSI Account Number	Int	20	12345678	Standing Settlement Instruction Account Number
16	SSI Account Name	String	60	ABC123 Account	Standing Settlement Instruction Account name
17	SSI Austraclear Code	String	30	AUDA12	Standing Settlement Instruction Austraclear code
18	SSI Currency	String	3	AUD	Standing Settlement Instruction account currency
19	Other Banking Instructions	String	900	Other Banking Instructions in the event of a Default	Other Banking Instructions in the event of a Default
20	Client Legal Name	String	40	ABC Macro Micro Long Short	Legal Name of Client Entity
21	Address Line 1	String	40	1 / 1 ABC Street	Address Line 1
22	Address Line 2	String	40	Level 24	Address Line 2
23	Address line 3	String	40		Address Line 3
24	City	String	40	Sydney	Address City
25	State	String	40	NSW	Address State
26	Postal code	String	40	2000	Address Postcode
27	Country	String	40	AUSTRALIA	Address Country
28	Legal contact 1 Job Title	String	40	Legal Council	Legal Contact 1 Details
29	Legal contact 1 First Name	String	40	Joe	Legal Contact 1 Details
30	Legal contact 1 Last Name	String	40	Bloggs	Legal Contact 1 Details
31	Legal contact 1 Phone	String	40	0061404123456	Legal Contact 1 Details

32	Legal contact 1 Email	String	80	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>	Legal Contact 1 Details
33	Legal contact 2 Job Title	String	40	Legal Council	Legal Contact 2 Details
34	Legal contact 2 First Name	String	40	Joe	Legal Contact 2 Details
35	Legal contact 2 Last Name	String	40	Bloggs	Legal Contact 2 Details
36	Legal contact 2 Phone	String	40	0061404123456	Legal Contact 2 Details
37	Legal contact 2 Email	String	80	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>	Legal Contact 2 Details
38	Operations contact 1 Job Title	String	40	Operations Manager	Operations Contact 1 Details
39	Operations contact 1 First Name	String	40	Joe	Operations Contact 1 Details
40	Operations contact 1 Last Name	String	40	Bloggs	Operations Contact 1 Details
41	Operations contact 1 Phone	String	40	0061404123456	Operations Contact 1 Details
42	Operations contact 1 Email	String	80	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>	Operations Contact 1 Details
43	Operations contact 2 Job Title	String	40	Operations Manager	Operations Contact 2 Details
44	Operations contact 2 First Name	String	40	Joe	Operations Contact 2 Details
45	Operations contact 2 Last Name	String	40	Bloggs	Operations Contact 2 Details
46	Operations contact 2 Phone	String	40	0061404123456	Operations Contact 2 Details
47	Operations contact 2 Email	String	80	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>	Operations Contact 2 Details

48	Default event contact 1 Job Title	String	40	Operations Manager	Default Contact1 Details
49	Default event contact 1 First Name	String	40	Joe	Default Contact1 Details
50	Default event contact 1 Last Name	String	40	Bloggs	Default Contact1 Details
51	Default event contact 1 Phone	String	40	0061404123456	Default Contact1 Details
52	Default event contact 1 Email	String	80	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>	Default Contact1 Details
53	Default event contact 2 Job Title	String	40	Operations Manager	Default Contact 2 Details
54	Default event contact 2 First Name	String	40	Joe	Default Contact 2 Details
55	Default event contact 2 Last Name	String	40	Bloggs	Default Contact 2 Details
56	Default event contact 2 Phone	String	40	0061404123456	Default Contact 2 Details
57	Default event contact 2 Email	String	80	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>	Default Contact 2 Details

## Sample Report:



## Client Static Data Report for 4-Nov-2013

Report Generation Time: 4-Nov-2013 5:45pm

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**Client:** <3 char Client Entity Code>  
**Firm:** <3 char Firm Code>  
**Account Code:** <8 char Client Account Code>  
**Account Name:** <Client Account Name>  
**Exchange:** <Exchange>

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ABN	900 800 23 112
LEI	1234567890#23456789
Company Registration Number	23334-542g
Back-up CP1	YZX
Back-up CP 2	ZXY
Back-up CP 3	ZYX
Account Type	ICA
Cross Margining Enabled	Y
SSI BSB	123456
SSI Account Number	12345678
SSI Account Name	ABC123 Account
SSI Austraclear Code	AUDA12
SSI Currency	AUD
Other Banking Instructions	Other Banking Instructions to be used in the case of Default
Client Legal Name	ABC Macro Micro Long Short
Address Line 1	Level 24
Address Line 2	1 / 1 ABC Street
Address line 3	
City	Sydney
State	NSW
Postal code	2000
Country	AUSTRALIA
Legal contact 1 Job Title	Legal Council
Legal contact 1 First Name	Joe
Legal contact 1 Last Name	Bloggs
Legal contact 1 Phone	61404123456
Legal contact 1 Email	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>
Legal contact 2 Job Title	Legal Council
Legal contact 2 First Name	Joe
Legal contact 2 Last Name	Bloggs
Legal contact 2 Phone	61404123456
Legal contact 2 Email	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>
Operations contact 1 Job Title	Operations Manager
Operations contact 1 First Name	Joe
Operations contact 1 Last Name	Bloggs
Operations contact 1 Phone	61404123456
Operations contact 1 Email	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>
Operations contact 2 Job Title	Operations Manager
Operations contact 2 First Name	Joe
Operations contact 2 Last Name	Bloggs
Operations contact 2 Phone	61404123456
Operations contact 2 Email	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>
Default event contact 1 Job Title	Operations Manager
Default event contact 1 First Name	Joe
Default event contact 1 Last Name	Bloggs
Default event contact 1 Phone	61404123456
Default event contact 1 Email	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>
Default event contact 2 Job Title	Operations Manager
Default event contact 2 First Name	Joe
Default event contact 2 Last Name	Bloggs
Default event contact 2 Phone	61404123456
Default event contact 2 Email	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>

## 1.7 Client Static Data – Data File

A new report will be provided containing the Client's static data for underlying ICA Client Accounts and books.

- Report name: <3 char Client Entity Code>\_STATICCLIENT\_C\_E\_<YYYYMMDD>
- Frequency: EOD
- Format: csv
- Location: sFTP

Specification:

S/N	Item Name	Data Type	Max Field Size	Outputs	Description
1	Firm	String	3	<3 char Firm Code>	Clearing Participant FIRM Code – 3 Letter Short Code  Through inference the CP's returned will be setup for Client Clearing
2	Client Entity	String	3	<3 char Client Entity Code>	Client Entity Id – 3 Letter Short Code
3	Account Code	String	8	<8 char Client Account Code>	Client Account Code
4	Account Name	String	30	<Client Account Name>	Client Account Name associated with the Client Account
5	Exchange	String	3	SFE NZF CFD	Exchange assigned to the Client Account
6	ABN	String	15	900 800 23 112	ABN of the Client Account
7	LEI	String	20	1234567890#23456789	Legal Entity Identifier of the Client Entity
8	Company Registration Number	String	60	23334-542g	Company Registration Number of the Client Account
9	Back-up CP 1	String	3	YZX	Clearing Participant ID

10	Back-up CP 2	String	3	ZXY	Clearing Participant ID
11	Back-up CP 3	String	3	ZYX	Clearing Participant ID
12	Account Type	String	3	ICA	Account Type: Individual Client
13	Cross Margining Enabled	String	1	Y N	Defines whether cross-margining is enabled for Client Account.
14	SSI BSB	Int	10	123456	Standing Settlement Instruction BSB Number
15	SSI Account Number	Int	20	12345678	Standing Settlement Instruction Account Number
16	SSI Account Name	String	60	ABC123 Account	Standing Settlement Instruction Account name
17	SSI Austraclear Code	String	30	AUDA12	Standing Settlement Instruction Austraclear code
18	SSI Currency	String	3	AUD NZD	Standing Settlement Instruction account currency
19	Other Banking Instructions	String	900	Other Banking Instructions in the event of a Default	Other Banking Instructions in the event of a Default
20	Client Legal Name	String	40	ABC Macro Micro Long Short	Legal Name of Client Entity
21	Address Line 1	String	40	1 / 1 ABC Street	
22	Address Line 2	String	40	Level 24	
23	Address line 3	String	40		
24	City	String	40	Sydney	
25	State	String	40	NSW	
26	Postal code	String	40	2000	
27	Country	String	40	AUSTRALIA	
28	Legal contact 1 Job Title	String	40	Legal Council	
29	Legal contact 1 Job Title	String	40	Legal Council	Legal Contact 1 Details
30	Legal contact 1	String	40	Joe	Legal Contact 1 Details

	First Name				
31	Legal contact 1 Last Name	String	40	Bloggs	Legal Contact 1 Details
32	Legal contact 1 Phone	String	40	0061404123456	Legal Contact 1 Details
33	Legal contact 1 Email	String	80	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>	Legal Contact 1 Details
34	Legal contact 2 Job Title	String	40	Legal Council	Legal Contact 2 Details
35	Legal contact 2 First Name	String	40	Joe	Legal Contact 2 Details
36	Legal contact 2 Last Name	String	40	Bloggs	Legal Contact 2 Details
37	Legal contact 2 Phone	String	40	0061404123456	Legal Contact 2 Details
38	Legal contact 2 Email	String	80	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>	Legal Contact 2 Details
39	Operations contact 1 Job Title	String	40	Operations Manager	Operations Contact 1 Details
40	Operations contact 1 First Name	String	40	Joe	Operations Contact 1 Details
41	Operations contact 1 Last Name	String	40	Bloggs	Operations Contact 1 Details
42	Operations contact 1 Phone	String	40	0061404123456	Operations Contact 1 Details
43	Operations contact 1 Email	String	80	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>	Operations Contact 1 Details
44	Operations contact 2 Job Title	String	40	Operations Manager	Operations Contact 2 Details
45	Operations contact 2 First Name	String	40	Joe	Operations Contact 2 Details
46	Operations contact 2 Last	String	40	Bloggs	Operations Contact 2 Details



	Name				
47	Operations contact 2 Phone	String	40	0061404123456	Operations Contact 2 Details
48	Operations contact 2 Email	String	80	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>	Operations Contact 2 Details
49	Default event contact 1 Job Title	String	40	Operations Manager	Default Contact1 Details
50	Default event contact 1 First Name	String	40	Joe	Default Contact1 Details
51	Default event contact 1 Last Name	String	40	Bloggs	Default Contact1 Details
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53	Default event contact 1 Email	String	80	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>	Default Contact1 Details
54	Default event contact 2 Job Title	String	40	Operations Manager	Default Contact 2 Details
55	Default event contact 2 First Name	String	40	Joe	Default Contact 2 Details
56	Default event contact 2 Last Name	String	40	Bloggs	Default Contact 2 Details
57	Default event contact 2 Phone	String	40	0061404123456	Default Contact 2 Details
58	Default event contact 2 Email	String	80	<a href="mailto:joe.bloggs@asx.com.au">joe.bloggs@asx.com.au</a>	Default Contact1 Details

Sample File:



3 char Client Entity  
Code\_STATICCLIENT

## 1.8 Client Position Summary - Report

This new report lists all open, Cleared SFE Positions for the Client Entity as at the end of each day. Open in this context is defined as any live position (!= Matured, Settled, Cancelled), e.g. statuses Cleared, Pending. This report will show positions held against ICA Client Accounts associated with the Client Entity.

- Report name: PSUM\_RPT\_\_00\_00\_<Exchange><YYMMDD><Client Entity Code>.PDF
- Frequency: EOD
- Format: PDF
- Location: sFTP

Specification:

S/N	Item Name	Data Type	Max Field Size	Outputs	Description
1	Client Entity	String	3	<3 char Client Entity Code>	Client Entity Code
2	Firm	String	3	<3 char Firm Code>	Clearing Participant Code
3	Exchange	String	2	SY NZ CF	Futures Exchange
4	Client Account	String	8	<8 char Client Account Code>	Client Account Code for ICA Clients
5	Client Account Name	String	60	<Client Account Name>	Name of the Client Account
6	Product	String	20	Product Series	Product series where position is open
7	End of Day Positions Short	Number	10	3000	Short as at the end of the current trading day
8	End of Day Positions Long	Number	10	4500	daylong Positions as at the end of the current trading day
9	EOD Settlement Price	Decimal	10,3	3284.0	End of Day Settlement Price for the Product Series. Price is displayed in cents to 3 decimal places

10	Total IM Amount	Number	15	22,000	Total IM per Contract in dollars
11	Total IM Currency	String	3	AUD	Initial Margin currency
12	Total IM Amount for Client Account/Firm Client	Number	15	22,000	Total IM per Client Account (ICA)
13	Total IM Currency for Client Account/Firm Client	String	3	AUD NZD	Initial Margin currency per Client Account (ICA)

Sample Report:



### Client Positions and Initial Margin Listings (EOD) for Trade Date 5-Nov-2013

Report Generation Time: 5-Nov-2013 17:45

**Client Account:** <8 char Client Account Code>  
**Client Account Name:** <Client Account Name>  
**Client Entity:** <3 char Client Entity Code>  
**Clearing Firm:** <3 char Firm Code>

**Exchange:** SY

Product	End of Day Positions		Trade Date:	5-Nov-2013
	Short	Long		
APH2013F	9848	9572	3284.0	
APJ2013F	910	810	1564.0	
APH2014P46000	0	4	260.0	
APH2014P46500	0	68	220.0	
<b>Total required IM for AP</b>		<b>64,110.00</b>	<b>AUD</b>	

Product	End of Day Positions		EOD Settlement Price
	Short	Long	
IBH2014F	144	37	97.285
<b>Total required IM for IB</b>		<b>22,100.00</b>	<b>AUD</b>
<b>Total required IM for &lt;8 char Client Account Code&gt;</b>		<b>86,210.00</b>	<b>AUD</b>

## 1.9 Client Position Summary – Data File

This data file lists all open, Cleared SFE Positions for the Client at the time of execution. Open in this context is defined as any live position (!= Matured, Settled, Cancelled), e.g. statuses Cleared, Pending

- Report name: PSUM\_RPT\_\_00\_00\_<Exchange><YYMMDD><Client Entity Code>.CSV
- Frequency: EOD
- Format: .csv

Specification:

S/N	Item Name	Data Type	Max Field Size	Outputs	Description
1	Client Entity	String	3	AMP<3 char Client Entity Code>	Client Entity Code
2	Firm	String	3	DBA<3 char Firm Code>	Clearing Participant Code
3	Exchange	String	2	SY NZ CF	Exchange
4	Client Account	String	8	<8 char Client Account Code>	Client Account Code for ICA Clients
5	Client Account Name	String	60	<Client Account Name>	Name of the Client Account
6	Contract	String	10	IB	Futures Contract Code
7	Product Series	String	20	APH2006P46000	Product Series
8	EOD Short	Number	10	3000	Short Positions at the end of the current trading day
9	EOD Long	Number	10	4500	Long Positions at the end of the current trading day
10	EOD Settlement Price	Decimal	10,3	20	EOD of Settlement Price for the Product Series  Price is displayed in cents to 3 decimal

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					places
11	Initial Margin	Number	15	22,000	Total IM per Contract in dollars
12	Initial Margin Currency	String	3	AUD NZD	Initial Margin currency per Client Account (ICA) or Firm Client (Omnibus)

### Sample File



PSUM\_DAT\_\_00\_00\_  
SYAMP\_\_20131105.c

## Contact Us

**For further information please contact ASX Business Development:**

Ben Symonds - Manager, Clearing Services

ph: (02) 9227 0474

e: [ben.symondsr@asx.com.au](mailto:ben.symondsr@asx.com.au)