Attachment 4



# AMO Trade Acceptance Service

# Business & Technical Overview

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Property of: Australian Clearing House Pty Limited and ASX Settlement & Transfer Corporation Pty Limited

# Contents

# 1 Overview

## 1.1 Purpose of document

This document provides a list of message type descriptions and transaction id usage for all new messages that are to be introduced in connection with the ASX group's new service offering to potential operators of trade execution platforms for CHESS-eligible ASX-quoted securities, to be known as the Trade Acceptance Service.

This document is provided in draft form for the information of interested parties. The ASX group reserves the right to make changes to the document prior to final publication and accepts no liability for any loss or damage incurred by any person who relies on the information presented in this draft document.

## 1.2 Glossary

| Acronym | Definition |
|---|---|
| ACH | Australian Clearing House Pty Ltd |
| AMO | Approved Market Operator |
| ASTC | ASX Settlement & Transfer Coporation Pty Ltd |
| CLOB | Central Limit Order Book |
| CP | Clearing Participant |
| SP | Settlement Participant |
| TP | Trading Participant |

# 2 Scope of Release

## 2.1 Enhancement

The enhancements proposed within this document are designed in order to facilitate the delivery of a Trade Acceptance Service to trade-execution-only platforms for CHESS-eligible ASX-quoted securities.

This includes:

a. Provision of an electronic trade acceptance/rejection service for transactions effected through an AMO's trade facility to enable and manage the acceptance of transactions and trade registration in CHESS;

b. Extension of the current trade validation service performed by ACH to incorporate AMO transactions which, provided they pass the checks set out in the standards promulgated under the legal terms for the provision of the Trade Acceptance Service, will be eligible for clearing and settlement subject to and in accordance with the operating rules of ACH and ASTC; and

c. Technical and operational support ("Helpdesk") and business relationship management services.

### 2.1.1 Impacted Parties

All of the new messages described in this document are passed to or from CHESS and the Approved Market Operator (AMO).

ACH and ASTC Participants should note that although the new messages listed in this document are specific to AMOs there will be resultant slight change to the content/usage of some fields of the CHESS MT 164 messages (refer Section 2.1.4 below).

CHESS will maintain a register which records, for each Clearing Participant, the product groups (e.g. Equities [EQY], Warrants [WAR], etc.) which the Clearing Participant is authorised under the ACH Clearing Rules to clear in relation to each AMO. Should CHESS receive a trade registration request from an AMO for a Participant which is not authorised under the ACH Clearing Rules to clear the product to which the trade relates in relation to that AMO, the trade will be rejected to the AMO and nothing will be passed on to the Clearing Participant.

### 2.1.2 New Messages

097 - Price Registration Notification

098 - Price Notification Acceptance

100 - Trade Removal Notification

161 - Trade Registration Request

184 - Trade Registration Acceptance

### 2.1.3 Modified existing messages

None – although see below.

### 2.1.4 Impact on CHESS message fields

CHESS MT 164 – Notified Trade messages issue to Participants for trades derived on non-ASX platforms will henceforth contain a condition code indicating the AMO from which the trade derived. Additionally a new Trade Reason value will be supplied in the 164 message indicating from which AMO the trade derives.

ACH and ASTC Participants should note that although the new messages listed in this document are specific to operators of trade execution platforms there will be resultant change to the format of Transaction Identifiers (Transaction IDs), specifically in relation to the Serial Trade Qualifier, Trade Serial Number and Trade Date sub-fields transmitted for CHESS MT 164 messages.

The change will enable ACH and ASTC Participants to identify which AMO generated the trade being reported in each CHESS MT 164 message.

# 3 Message Type Descriptions

This section provides a list of new message types that will be introduced as a result of the AMO Trade Acceptance Service. Additionally it provides information about their purpose, message content and transmission cut-off times. The message structure representation of bit maps is also provided.

## 3.1 Price Registration Notification

**097-01**

### Price Registration Notification

| | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **1** | **2** | 3 | 4 | **5** | 6 | 7 | 8 | 9 | 10 | 11 | **12** | **13** | 14 | 15 | 16 |
| 17 | 18 | 19 | 20 | 21 | 22 | 23 | **24** | 25 | 26 | 27 | 28 | 29 | 30 | 31 | 32 |
| 33 | 34 | 35 | 36 | 37 | 38 | 39 | 40 | 41 | 42 | 43 | 44 | 45 | 46 | 47 | **48** |
| 49 | 50 | 51 | 52 | 53 | 54 | 55 | 56 | 57 | 58 | 59 | 60 | 61 | 62 | 63 | 64 |

| | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **65** | 66 | 67 | 68 | 69 | 70 | 71 | 72 | 73 | 74 | 75 | 76 | 77 | 78 | 79 | 80 |
| 81 | 82 | 83 | 84 | 85 | 86 | 87 | 88 | 89 | 90 | 91 | 92 | 93 | 94 | 95 | 96 |
| 97 | 98 | 99 | 100 | 101 | 102 | 103 | 104 | 105 | **106** | 107 | 108 | 109 | 110 | 111 | 112 |
| 113 | 114 | 115 | 116 | 117 | 118 | 119 | 120 | 121 | 122 | 123 | 124 | 125 | 126 | 127 | 128 |

| | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **129** | 130 | 131 | 132 | 133 | 134 | 135 | 136 | 137 | 138 | 139 | 140 | 141 | 142 | 143 | 144 |
| 145 | **146** | **147** | **148** | **149** | **150** | 151 | 152 | 153 | 154 | 155 | 156 | 157 | 158 | 159 | 160 |
| 161 | 162 | 163 | 164 | 165 | 166 | 167 | 168 | 169 | 170 | 171 | 172 | 173 | 174 | 175 | 176 |
| 177 | 178 | 179 | 180 | 181 | 182 | 183 | 184 | 185 | 186 | 187 | 188 | 189 | 190 | 191 | 192 |

| | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 193 | **194** | 195 | **196** | 197 | 198 | **199** | 200 | 201 | 202 | 203 | 204 | 205 | 206 | 207 | 208 |
| 209 | 210 | **211** | **212** | **213** | **214** | **215** | 216 | 217 | 218 | 219 | 220 | 221 | 222 | 223 | 224 |
| 225 | 226 | 227 | 228 | 229 | 230 | 231 | 232 | 233 | 234 | 235 | 236 | 237 | 238 | 239 | 240 |
| 241 | 242 | 243 | 244 | 245 | 246 | 247 | 248 | 249 | 250 | 251 | 252 | 253 | 254 | 255 | 256 |

| Bit Position | Field Name | Format | | Mandatory/ Optional |
|---|---|---|---|---|
| 2 | Security Code | 12 | Character | M |
| 5 | Price Run Type | 1 | Character | M |
| 12 | Price Run Date | 8 | Numeric | M |
| 13 | Last Date Traded | 8 | Numeric | M |
| 24 | Last Traded Time | 6 | Numeric | M |
| 48 | Transaction Id | 16 | Character | M |
| 106 | Price Run Time | 6 | Numeric | M |
| 146 | Basis of Quotation 1 | 2 | Character | O |
| 147 | Basis of Quotation 2 | 2 | Character | O |
| 148 | Basis of Quotation 3 | 2 | Character | O |
| 149 | Basis of Quotation 4 | 2 | Character | O |
| 150 | Basis of Quotation 5 | 2 | Character | O |
| 194 | Bid Time | 6 | Numeric | M |
| 196 | Ask Time | 6 | Numeric | M |
| 199 | Bid Price | 15 | Numeric, 4 decimal | M |
| 211 | Ask Price | 15 | Numeric, 4 decimal | M |
| 212 | First Trade Price | 15 | Numeric, 4 decimal | M |
| 213 | Highest Trade Price | 15 | Numeric, 4 decimal | M |
| 214 | Lowest Trade Price | 15 | Numeric, 4 decimal | M |
| 215 | Last Trade Price | 15 | Numeric, 4 decimal | M |

- Purpose

  To enable an Approved Market Operator to report price information to ACH/ASTC.

- Sender

  Approved Market Operator

- Recipient

  CHESS

- Transmission Cut-off Times

  18:00 (Sydney time)

- Prerequisites

  None

## 3.2 Price Notification Acceptance

**098-01**

## Price Notification Acceptance

| | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| 17 | 18 | 19 | 20 | **21** | 22 | 23 | 24 | 25 | 26 | 27 | 28 | 29 | 30 | 31 | 32 |
| 33 | 34 | 35 | 36 | 37 | 38 | 39 | 40 | 41 | 42 | 43 | 44 | 45 | 46 | 47 | **48** |
| 49 | 50 | 51 | 52 | 53 | 54 | 55 | 56 | 57 | 58 | 59 | 60 | 61 | **62** | 63 | 64 |

| Bit Position | Field Name | | Format | Mandatory/ Optional |
|---|---|---|---|---|
| 21 | Processing Timestamp | 22 | Character | M |
| 48 | Transaction Id | 16 | Character | M |
| 62 | Origin Transaction Id | 16 | Character | M |

- Purpose

  To notify an Approved Market Operator that a valid Price Notification has been received by ACH/ASTC

- Sender

  CHESS

- Recipient

  Approved Market Operator

- Transmission Cut-off Times

  None

- Prerequisites

  Receipt of a 097 Price Notification from an Approved Market Operator

## 3.3 Trade Removal Notification

**100-01**

## Trade Removal Notification

| | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **1** | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| 17 | 18 | 19 | 20 | **21** | 22 | 23 | 24 | 25 | 26 | 27 | 28 | 29 | 30 | 31 | 32 |
| 33 | 34 | 35 | 36 | 37 | 38 | 39 | 40 | 41 | 42 | 43 | 44 | 45 | 46 | 47 | **48** |
| 49 | 50 | 51 | 52 | 53 | 54 | 55 | 56 | 57 | 58 | 59 | 60 | 61 | **62** | 63 | 64 |

| | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **65** | 66 | 67 | 68 | 69 | 70 | 71 | 72 | 73 | 74 | 75 | 76 | 77 | 78 | 79 | 80 |
| 81 | 82 | 83 | 84 | 85 | 86 | 87 | 88 | 89 | 90 | 91 | 92 | 93 | 94 | 95 | 96 |
| 97 | 98 | 99 | 100 | 101 | 102 | 103 | 104 | 105 | 106 | 107 | 108 | 109 | 110 | 111 | 112 |
| 113 | 114 | 115 | 116 | 117 | 118 | 119 | 120 | 121 | 122 | 123 | 124 | 125 | 126 | 127 | 128 |

| | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 129 | 130 | 131 | 132 | 133 | 134 | 135 | 136 | 137 | 138 | 139 | 140 | 141 | 142 | 143 | 144 |
| 145 | 146 | 147 | 148 | 149 | 150 | 151 | 152 | 153 | **154** | 155 | 156 | 157 | 158 | 159 | 160 |
| 161 | 162 | 163 | 164 | 165 | 166 | 167 | 168 | 169 | 170 | 171 | 172 | 173 | 174 | 175 | 176 |
| 177 | 178 | 179 | 180 | 181 | 182 | 183 | 184 | 185 | 186 | 187 | 188 | 189 | 190 | 191 | 192 |

| Bit Position | Field Name | Format | | Mandatory/ Optional |
|---|---|---|---|---|
| 21 | Processing Timestamp | 22 | Character | M |
| 48 | Transaction Id | 16 | Character | M |
| 62 | Origin Transaction Id | 16 | Character | M |
| 154 | Removal Reason | 1 | Character | M |

- Purpose

  To notify an Approved Market Operator that a trade which is the subject of an accepted Trade Registration Request has subsequently been removed from the clearing and settlement facilities by ACH/ASTC.

- Sender

  CHESS

- Recipient

  Approved Market Operator

- Transmission Cut-off Times

  By End of Day on the Business Day following the Trade Date specified in the Trade Registration Request. Or, for trades that are registered next day with a back-dated As At Date, the End of Day on the Business Day of the Trade Date specified in the Trade Registration Request.

- Prerequisites

  None

## 3.4 Trade Registration Request

**161-01**

## Trade Registration Request

| | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **1** | **2** | **3** | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | **13** | 14 | 15 | 16 |
| 17 | 18 | **19** | **20** | 21 | 22 | 23 | **24** | 25 | 26 | 27 | 28 | 29 | 30 | 31 | 32 |
| 33 | 34 | 35 | 36 | 37 | 38 | 39 | 40 | 41 | 42 | 43 | 44 | 45 | 46 | 47 | **48** |
| 49 | 50 | 51 | **52** | 53 | 54 | 55 | 56 | 57 | 58 | 59 | 60 | 61 | 62 | 63 | 64 |

| | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **65** | 66 | 67 | 68 | 69 | 70 | 71 | 72 | 73 | 74 | 75 | 76 | 77 | 78 | **79** | 80 |
| 81 | 82 | 83 | 84 | 85 | 86 | 87 | 88 | 89 | 90 | 91 | 92 | 93 | **94** | 95 | 96 |
| 97 | 98 | 99 | 100 | 101 | 102 | 103 | 104 | 105 | 106 | 107 | 108 | 109 | 110 | 111 | 112 |
| 113 | 114 | **115** | **116** | **117** | **118** | **119** | **120** | **121** | **122** | **123** | **124** | 125 | 126 | 127 | 128 |

| | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **129** | 130 | 131 | 132 | 133 | 134 | 135 | 136 | 137 | 138 | 139 | 140 | 141 | 142 | 143 | 144 |
| 145 | **146** | **147** | **148** | **149** | **150** | 151 | 152 | 153 | 154 | 155 | 156 | 157 | 158 | 159 | 160 |
| 161 | 162 | 163 | 164 | 165 | 166 | 167 | 168 | 169 | 170 | 171 | 172 | 173 | 174 | 175 | 176 |
| 177 | 178 | 179 | 180 | 181 | 182 | 183 | 184 | 185 | 186 | 187 | 188 | 189 | 190 | 191 | 192 |

| | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 193 | 194 | **195** | **196** | 197 | 198 | **199** | 200 | 201 | 202 | 203 | 204 | 205 | 206 | 207 | 208 |
| 209 | 210 | 211 | 212 | 213 | 214 | 215 | 216 | 217 | 218 | 219 | 220 | 221 | 222 | 223 | 224 |
| 225 | 226 | 227 | 228 | 229 | 230 | 231 | 232 | 233 | 234 | 235 | 236 | 237 | 238 | 239 | 240 |
| 241 | 242 | 243 | 244 | 245 | 246 | 247 | 248 | 249 | 250 | 251 | 252 | 253 | 254 | 255 | 256 |

| Bit Position | Field Name | Format | | Mandatory/ Optional |
|---|---|---|---|---|
| 2 | Security Code | 12 | Character | M |
| 3 | Settlement Amount | 15 | ±Numeric, 2 decimal | M |
| 13 | Trade Date | 8 | Numeric | M |
| 19 | Receiving PID | 5 | Numeric | M |
| 20 | Delivering PID | 5 | Numeric | M |
| 24 | Trade Execution Time | 6 | Numeric | M |
| 48 | Transaction Id | 16 | Character | M |
| 52 | Unit Quantity | 11 | Numeric | M |
| 79 | Message Type | 2 | Character | M |
| 94 | As At Date | 8 | Numeric | O |
| 115 | Condition Code 1 | 2 | Character | M |
| 116 | Condition Code 2 | 2 | Character | O |
| 117 | Condition Code 3 | 2 | Character | O |
| 118 | Condition Code 4 | 2 | Character | O |
| 119 | Condition Code 5 | 2 | Character | O |
| 120 | Condition Code 6 | 2 | Character | O |
| 121 | Condition Code 7 | 2 | Character | O |
| 122 | Condition Code 8 | 2 | Character | O |
| 123 | Buyer Id | 4 | Numeric | M |
| 124 | Seller Id | 4 | Numeric | M |

| | | | | |
|---|---|---|---|---|
| 146 | Basis of Quotation 1 | 2 | Character | O |
| 147 | Basis of Quotation 2 | 2 | Character | O |
| 148 | Basis of Quotation 3 | 2 | Character | O |
| 149 | Basis of Quotation 4 | 2 | Character | O |
| 150 | Basis of Quotation 5 | 2 | Character | O |
| 195 | Serial Trade Qualifier | 4 | Character | M |
| 196 | Trade Sales Slip Number | 6 | Numeric | M |
| 199 | Unit Price | 15 | Numeric, 4 decimal | M |

- Purpose

  To enable an Approved Market Operator to submit or cancel a trade so the trade (or cancellation) can be validated for acceptance into the clearing and settlement facilities by ACH/ASTC.

  The Approved Market Operator will be advised if the trade registration request was accepted or rejected by ACH/ASTC.

- Sender

  Approved Market Operator

- Recipient

  CHESS

- Transmission Cut-off Times

  17:30 (Sydney time)

  Note that time limits for transmission of the Trade Registration Request message, from the time of trade execution, will also apply: refer Operational and Technical Standards applicable to the Trade Acceptance Service.

- Prerequisites

  None

## 3.5 Trade Registration Acceptance

**184-01**

## Trade Registration Acceptance

| | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | **12** | 13 | 14 | 15 | 16 |
| 17 | 18 | 19 | 20 | **21** | 22 | 23 | 24 | 25 | 26 | 27 | 28 | 29 | 30 | 31 | 32 |
| 33 | 34 | 35 | 36 | 37 | 38 | 39 | 40 | 41 | 42 | 43 | 44 | 45 | 46 | 47 | **48** |
| 49 | 50 | 51 | 52 | 53 | 54 | 55 | 56 | 57 | 58 | 59 | 60 | 61 | **62** | 63 | 64 |

| Bit Position | Field Name | | Format | Mandatory/ Optional |
|---|---|---|---|---|
| 12 | Settlement Date | 8 | Numeric | M |
| 21 | Processing Timestamp | 22 | Character | M |
| 48 | Transaction Id | 16 | Character | M |
| 62 | Origin Transaction Id | 16 | Character | M |

- Purpose

  To notify an Approved Market Operator that the trade which is the subject of a Trade Registration Request was approved for acceptance into the clearing and settlement facilities by ACH/ASTC.

- Sender

  CHESS

- Recipient

  Approved Market Operator

- Transmission Cut-off Times

  None

- Prerequisites

  Receipt of a 161 Trade Registration Request from an Approved Market Operator

# 4 Message Transaction Id Usage

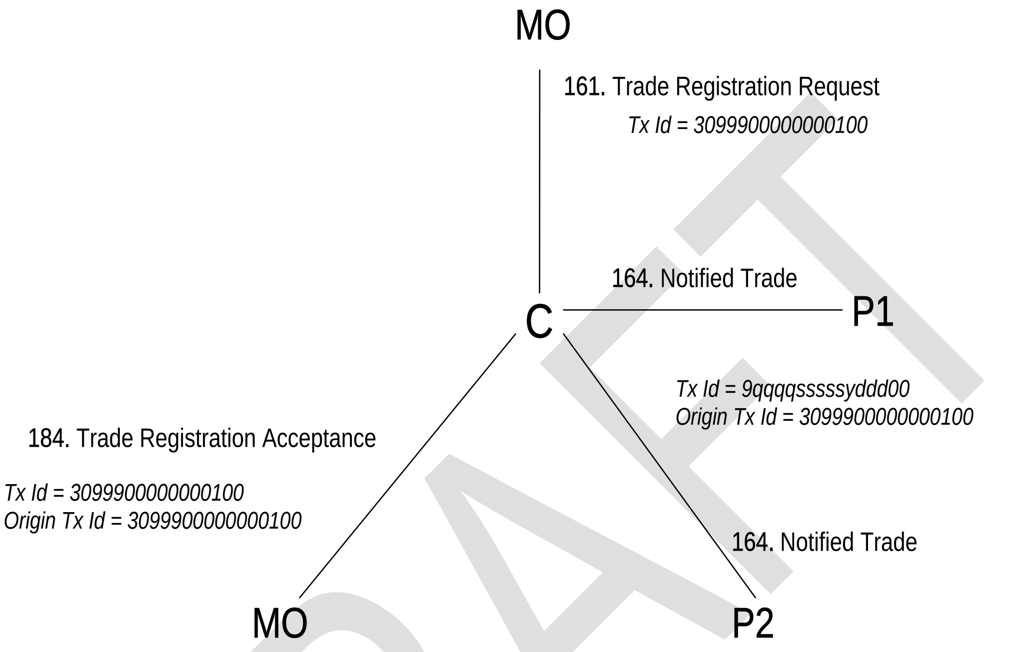
The following table describes the symbols used in the diagrams:

| Symbol | Description |
|---|---|
| C | CHESS |
| P | Participant |
| MO | Market Operator |
| R | Registry |
| B | Payment provider involved in transferring funds |
| U | User of the CHESS system |
| F/IM | Fund/Investment Manager |
| Admin | Represents the manual data entry functions of the Clearing House |
| OFR | Offeror in a takeover offer |
| ACH | Australian Clearing House |
| WI | Warrant Issuer Agent |

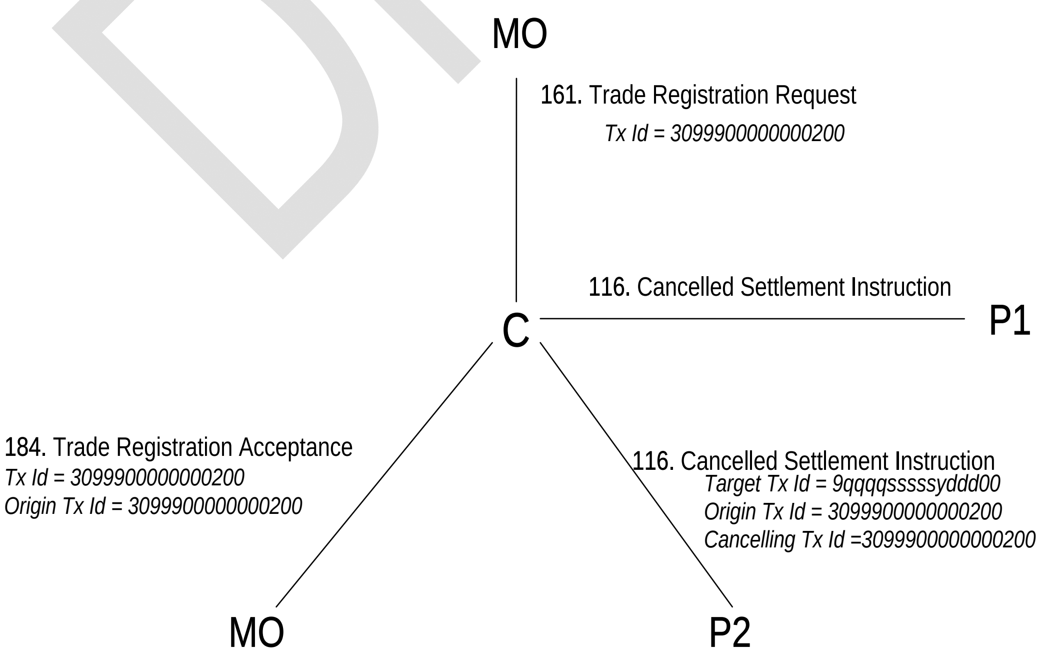
The “MO” code is new reflecting the new category of CHESS message recipients for the Trade Acceptance Service – namely the Approved Market Operators.

## 4.1 EIS Section-6

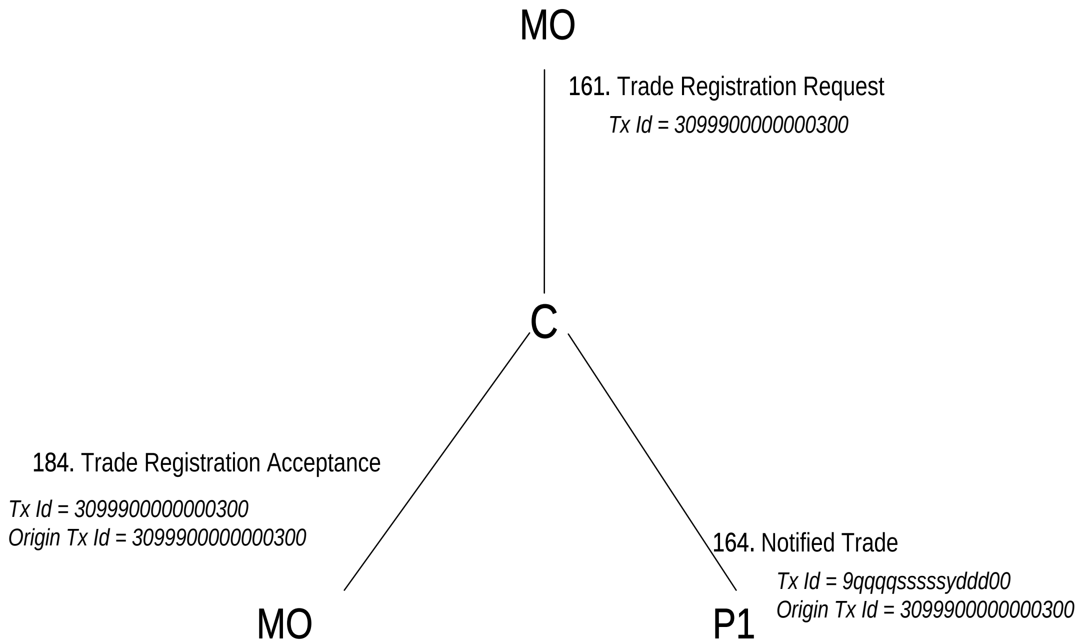
### 4.1.1 Trade Registration Request – Acceptance (Non-Crossing)



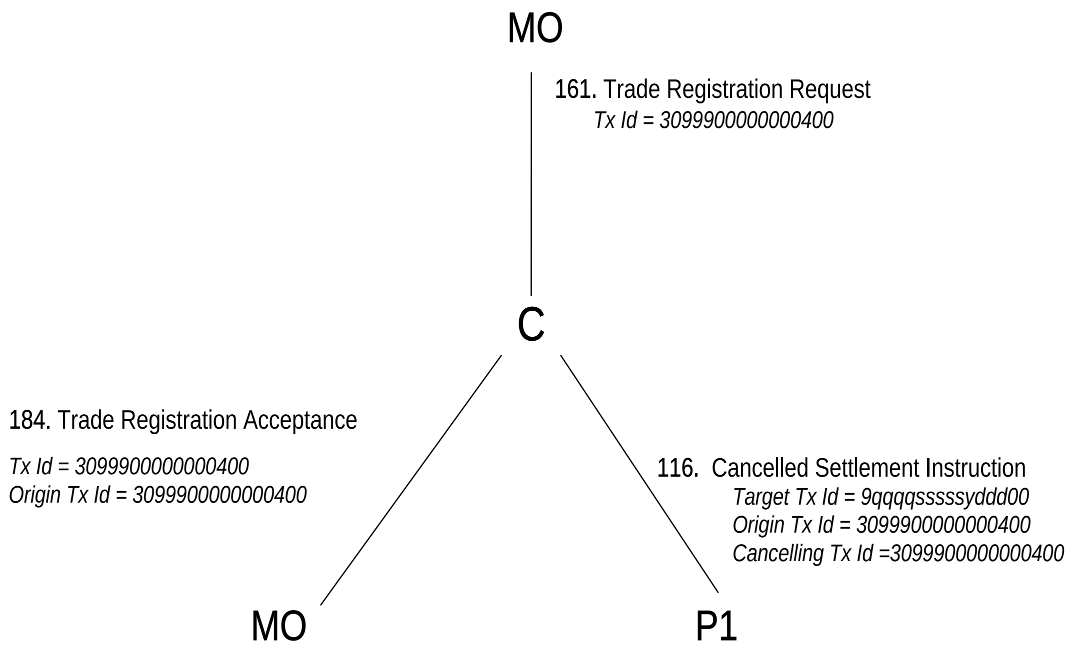

### 4.1.2 Trade Registration Request – Cancellation (Non-Crossing)



### 4.1.3 Trade Registration Request – Acceptance (Crossing[1])



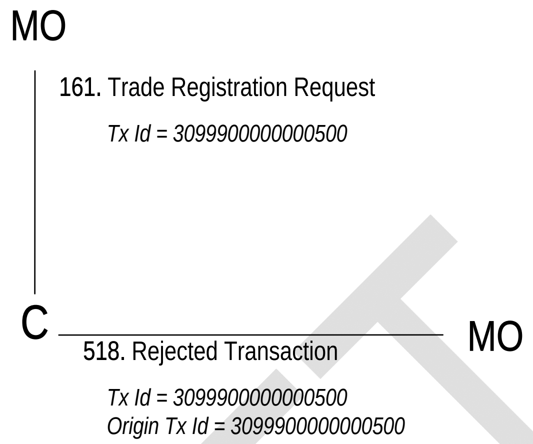

### 4.1.4 Trade Registration Request – Cancellation (Crossing[2])



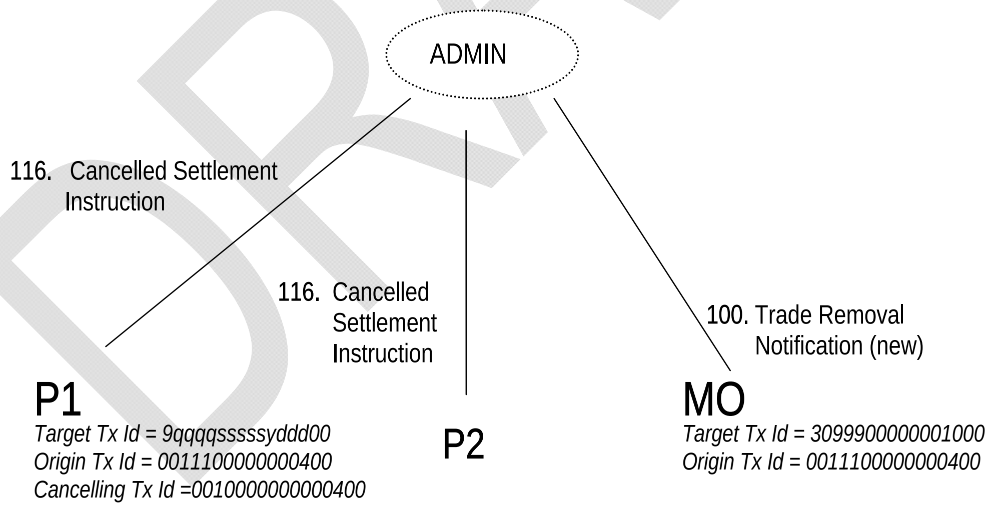

[1] Relates to same CP/SP as P1

[2] Relates to same CP/SP as P1

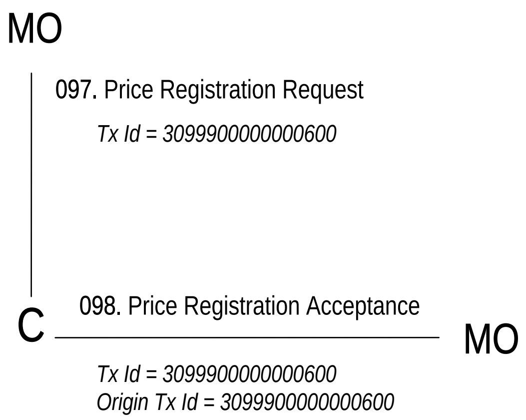
### 4.1.5 Trade Registration Request – Rejection



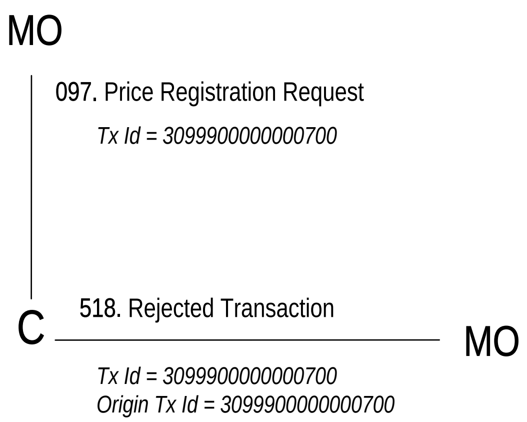

### 4.1.6 Trade Removal Notification



### 4.1.7 Price Registration Notification – Acceptance




### 4.1.8 Price Registration Notification – Rejection



## 4.2 Field Formats

This section describes the fields used within the new messages described in this document.

| | |
|---|---|
| As At Date | Per existing CHESS EIS Section 8.6. |
| Format | 8 Numerics |
| Definition | Specifies the date on which a trade was transacted. |
| Allowable Values | (See Date) |

| | |
|---|---|
| Ask Price | NEW |
| Format | 9 Numerics, 4 decimal places (expressed as cents to four decimal places). |
| Definition | The price in which someone is prepared to sell the security. |
| Allowable Values | |

| | |
|---|---|
| Ask Time | NEW |
| Format | 6 Numerics |
| Definition | The time at which the Ask Price was quoted for the security. |
| Allowable Values | |

| | |
|---|---|
| Basis of Quotation 1 | Per existing CHESS EIS Section 8.6. |
| Format | 2 Characters |
| Definition | States the basis of quotation of a trade if effected outside the default basis of quotation. |
| Allowable Values | |

| | |
|---|---|
| 'CD' Cum Dividend | 'CL' Call Due |
| 'XD' Ex Dividend | 'CP' Call Paid |
| 'CR' Cum Rights Issue | 'CT' Conditional Trading |
| 'XR' Ex Rights Issue | 'NX' New Ex Interest |
| 'CB' Cum Bonus Issue | 'PA' Protection Available |
| 'XB' Ex Bonus Issue | 'PU' Protection Unavailable |
| 'CE' Cum Entitlement | 'RA' Receiver Appointed |
| 'XE' Ex Entitlement | 'RE' Reconstructed |
| 'CC' Cum Capital return | 'T1' Trade Date Plus 1 Business Day |
| 'XC' Ex Capital return | 'T2' Trade Date Plus 2 Business Days |
| 'CM' Cum Premium return | 'T3' Trade Date Plus 3 Business Days |
| 'XM' Ex Premium return | 'TA' Trade Date Plus 10 Business Days |
| 'CF' Cum Takeover Offer | 'TB' Trade Date Plus 15 Business Days |
| 'XF' Ex Takeover Offer | 'TC' Trade Date Plus 20 Business Days |
| 'CZ' Cum Non Pro Rata Balance | 'TD' Trade Date Plus 25 Business Days |
| 'XZ' Ex Non Pro Rata Balance | 'TE' Trade Date Plus 30 or over Business Days |
| 'CI' Cum Interest | |
| 'XI' Ex Interest | |
| 'CQ' Cum Equal Access Buyback | |
| 'XQ' Ex Equal Access Buyback | |

| | |
|---|---|
| Basis Of Quotation 2 | Per existing CHESS EIS Section 8.6. |
| Format | 2 Characters |
| Definition | States the actual relationship of a securities movement to current corporate actions for the underlying security. |
| Allowable Values | (See Basis of Quotation 1) |

| | |
|---|---|
| Basis Of Quotation 3 | Per existing CHESS EIS Section 8.6. |
| Format | 2 Characters |

| | |
|---|---|
| Definition | States the actual relationship of a securities movement to current corporate actions for the underlying security. |
| Allowable Values | (See Basis of Quotation 1) |

| | |
|---|---|
| Basis Of Quotation 4 | Per existing CHESS EIS Section 8.6. |
| Format | 2 Characters |
| Definition | States the actual relationship of a securities movement to current corporate actions for the underlying security. |
| Allowable Values | (See Basis of Quotation 1) |

| | |
|---|---|
| Basis Of Quotation 5 | Per existing CHESS EIS Section 8.6. |
| Format | 2 Characters |
| Definition | States the actual relationship of a securities movement to current corporate actions for the underlying security. |
| Allowable Values | (See Basis of Quotation 1) |

| | |
|---|---|
| Bid Price | NEW |
| Format | 9 Numerics, 4 decimal places (expressed as cents to four decimal places). |
| Definition | The price in which someone is prepared to buy the security. |
| Allowable Values | |

| | |
|---|---|
| Bid Time | NEW |
| Format | 6 Numerics |
| Definition | The time at which the Bid Price was quoted for the security. |
| Allowable Values | |

| | |
|---|---|
| Buyer Id | Per existing CHESS EIS Section 8.6. |
| Format | 4 Numerics |
| Definition | Identifies the buying broker who made the trade. |
| Allowable Values | |

| | |
|---|---|
| Condition Code 1 | Per existing CHESS EIS Section 8.6 * |
| Format | 2 Characters |
| Definition | * For AMO trades only, Condition Code 1 will represent what market the trade was executed from.<br>For ASX trades this indicates the condition under which the sale was effected. |
| Allowable Values | |

| | |
|---|---|
| AB | ASX Bookbuild |
| AM | ASX Match |
| BB | Bulletin Board Trade |
| BK | Buy Back |
| BL | Blocked from Transaction Netting |
| BP | Booking Purposes Only |
| BV | Book Value Switch |
| BW | Buy Write |
| BZ | Board Broker Sale |
| CM | Single Sided Combination |
| CT | Combination Trade |
| DR | Directed Reporting |
| EC | Exercise of Call |
| EF | Delivery of a Future |
| EQ | Equity/Option Combination |
| EP | Exercise of Put |

| | |
|---|---|
| ET | EFT Special Trades |
| FD | Forward Delivery |
| FM | Foreign Market |
| IA | Interstate Accounting |
| LN | Loan |
| LR | Loan Return |
| LT | Late Trade - Post 5PM |
| L1 | Late Trade - Book Squaring |
| L2 | Late Trade - Hedging Trades |
| L3 | Late Trade - Order Completion |
| L4 | Late Trade - Error Rectification |
| L5 | Late Trade - Put Through |
| MI | Market Information |
| OD | Overseas Delivery |
| OL | Odd Lot |
| ON | Overnight |
| OR | Overseas Resident (Foreign to Foreign) |
| OS | Overseas |
| PR | Prompt Re-booking |
| PS | Prompt Sale |
| P1 | Put Through - $1M |
| P2 | Put Through - $0.5M |
| SA | Special Crossing Sale |
| SH | Short |
| SO | Other Special Sale |
| SP | Special - Derivatives |
| S1 | Special - $2.5M |
| S2 | Special - $1M |
| S3 | Special - $0.5M |
| ST | Price Stabilisation |
| SX | Special Sale Portfolio |
| TM | Tailor Made Combination |
| VW | VWAP Trade |
| XT | Crossed Trade |

Condition Code 2 Per existing CHESS EIS Section 8.6.
Format 2 Characters
Definition Indicates the condition under which the sale was effected.
Allowable Values (See Condition Code 1)

Condition Code 3 Per existing CHESS EIS Section 8.6.
Format 2 Characters
Definition Indicates the condition under which the sale was effected.
Allowable Values (See Condition Code 1)

Condition Code 4 Per existing CHESS EIS Section 8.6.
Format 2 Characters
Definition Indicates the condition under which the sale was effected.
Allowable Values (See Condition Code 1)

Condition Code 5 Per existing CHESS EIS Section 8.6.
Format 2 Characters
Definition Indicates the condition under which the sale was effected.
Allowable Values (See Condition Code 1)

| | |
|---|---|
| Condition Code 6 | Per existing CHESS EIS Section 8.6. |
| Format | 2 Characters |
| Definition | Indicates the condition under which the sale was effected. |
| Allowable Values | (See Condition Code 1) |

| | |
|---|---|
| Condition Code 7 | Per existing CHESS EIS Section 8.6. |
| Format | 2 Characters |
| Definition | Indicates the condition under which the sale was effected. |
| Allowable Values | (See Condition Code 1) |

| | |
|---|---|
| Condition Code 8 | Per existing CHESS EIS Section 8.6. |
| Format | 2 Characters |
| Definition | Indicates the condition under which the sale was effected. |
| Allowable Values | (See Condition Code 1) |

| | |
|---|---|
| Date | Per existing CHESS EIS Section 8.6. |
| Format | 8 Numerics |
| Definition | Specifies the date that an entity was created in CHESS. An entity may be a transaction (eg. transfer) or a historical record (eg. holding daily balance). |
| Allowable Values | A valid date in the format YYYYMMDD, eg. 19930625 |

| | |
|---|---|
| Delivering PID | Per existing CHESS EIS Section 8.6. |
| Format | 5 Numerics |
| Definition | The PID of the participant who controls the delivering HIN of a securities movement. |
| Allowable Values | (See PID) |

| | |
|---|---|
| First Trade Price | NEW |
| Format | 9 Numerics, 4 decimal places (expressed as cents to four decimal places). |
| Definition | The price of the first on market trade for current business day. |
| Allowable Values | |

| | |
|---|---|
| Highest Trade Price | NEW |
| Format | 9 Numerics, 4 decimal places (expressed as cents to four decimal places). |
| Definition | The highest price at which the security has been sold on the market for the current business day. |
| Allowable Values | |

| | |
|---|---|
| Last Date Traded | NEW |
| Format | 8 Numerics |
| Definition | Indicates the date the last on-market price was captured. |
| Allowable Values | (See Date) |

| | |
|---|---|
| Last Trade Price | NEW |
| Format | 9 Numerics, 4 decimal places (expressed as cents to four decimal places). |
| Definition | The last price at which a sale occurred for specified security. |
| Allowable Values | |

| | |
|---|---|
| Last Traded Time | NEW |
| Format | 6 Numerics |
| Definition | Indicates the time the last on-market price was captured. |
| Allowable Values | |

| | |
|---|---|
| **Lowest Trade Price** | NEW |
| Format | 9 Numerics, 4 decimal places (expressed as cents to four decimal places). |
| Definition | The lowest price at which the security has been traded on the market for the current business day. |
| Allowable Values | |

| | |
|---|---|
| **Message Type** | NEW |
| Format | 2 Character |
| Definition | Identifies the type of trade registration being transmitted (Acceptance or Cancellation) |
| Allowable Values | "TA" for Trade Registration or "TC" for Trade Cancellation |

| | |
|---|---|
| **PID** | Per existing CHESS EIS Section 8.6. |
| Format | 5 Numerics |
| Definition | Participant Identifier. Unique identifier of a CHESS participant allocated by ACH. |
| Allowable Values | Any value allocated by ASX to identify a CHESS participant |

| | |
|---|---|
| **Previous Last Trade Date** | NEW |
| Format | 8 Numerics |
| Definition | Indicates the previous days last date for which the sale occurred for specified security. |
| Allowable Values | (See Date) |

| | |
|---|---|
| **Previous Last Trade Price** | NEW |
| Format | 9 Numerics, 4 decimal places (expressed as cents to four decimal places). |
| Definition | The previous days last price at which the trade was reported. |

| | |
|---|---|
| **Price Run Date** | NEW |
| Format | 8 Numeric |
| Definition | Indicates the date for which the price data is applicable. |
| Allowable Values | (See Date) |

| | |
|---|---|
| **Price Run Time** | NEW |
| Format | 6 Numeric |
| Definition | Indicates the time for which the price data is applicable. |

| | |
|---|---|
| **Price Run Type** | NEW |
| Format | 1 Character |
| Definition | Identifies the type of price run being transmitted |
| Allowable Values | "C" for Closing or "I" for Intraday |

| | |
|---|---|
| **Processing Timestamp** | Per existing CHESS EIS Section 8.6. |
| Format | 22 Characters |
| Definition | The time at which a transaction was processed to the described state or the time at which a reporting request was processed.<br>(NB. If this value is part of a message created by a user - the timestamp is the time at which the transaction is processed by the user) |
| Allowable Values | A valid timestamp in the format :<br>YYYYMMDDYYYYMMDDHHMMSS<br>where<br>the first YYYYMMDD is the business date; and<br>the next YYYYMMDDHHMMSS is the processing date and time. |

| | |
|---|---|
| **Receiving PID** | Per existing CHESS EIS Section 8.6. |
| Format | 5 Numerics |
| Definition | The PID of the participant which controls the receiving HIN of a securities movement. |
| Allowable Values | (See PID) |

| | |
|---|---|
| **Removal Reason** | NEW |
| Format | 1 Character |
| Definition | Reason for the Settlement Instruction being removed. |
| Allowable Values | TBA |

| | |
|---|---|
| **Security Code** | Per existing CHESS EIS Section 8.6. |
| Format | 12 Characters |
| Definition | Identifies the security or non-security payment type that is the subject of a message sent between a user and ACH. May be either an ISIN security code or an ASX code. On input, either is accepted, on output, the previously requested format is used. |
| Allowable Values | A valid ISIN code in the format prescribed by ISO Standard 6166; or a valid security code issued by ASX, left justified and followed by spaces; or one of the following ASX codes assigned to identify miscellaneous payments:<br>PYYAPP: Application payment<br>PYYCLM: Payment related to a type of claim, e.g. dividend<br>PYYDER: Derivatives related payment<br>PYYDIV: Dividend related payment<br>PYYOTC: Payment for OTC derivatives instruments<br>PYYPFT: Portfolio related payment<br>PYYSET: Adjustment to settlement obligation<br>PYYSLN: Security lending payment<br>PYYTKO: Takeover proceeds payment<br>PYYWAR: Warrant related payment |

| | |
|---|---|
| **Seller Id** | Per existing CHESS EIS Section 8.6. |
| Format | 4 Numeric |
| Definition | Identifies the selling broker who made the trade. |
| Allowable Values | |

| | |
|---|---|
| **Settlement Amount** | Per existing CHESS EIS Section 8.6. |
| Format | 15 Signed Numerics, 2 decimal places |
| Definition | The dollar value amount that is settled in a settlement instruction. |
| Allowable Values | The sign is normally positive ('+') which indicates the value is moving contra to the units (ie., the receiving participant is paying the settlement amount). In unusual situations, the sign is negative ('-') which indicates the value moves with the units (ie., the delivering participant is paying the settlement amount). If no units are specified in the message, positive indicates receiving funds, negative indicates paying funds. |

| | |
|---|---|
| **Settlement Date** | Per existing CHESS EIS Section 8.6. |
| Format | 8 Numerics |
| Definition | Identifies a settlement cycle in which settlement instructions are settled by effecting transfers on the CHESS subregister and the transfer of funds. |
| Allowable Values | Any date specified by ASX as a settlement day. |

| | |
|---|---|
| **Trade Date** | Per existing CHESS EIS Section 8.6. |
| Format | 8 Numerics |
| Definition | The date on which a trade was originally made and the basis for calculating settlement date. |
| Allowable Values | (See Date) |

| | |
|---|---|
| **Trade Sales Slip Number** | NEW |
| Format | 6 Numeric |
| Definition | A unique 6 digit identifier for trades originating on the AMO platform. |
| Allowable Values | |

| | |
|---|---|
| **Serial Trade Qualifier** | NEW |
| Format | 4 Character |
| Definition | A four-digit identifier to aid in the identification of trades. |
| Allowable Values | |

**Transaction Id (161/097)** NEW

Format: 16 Character

Description: For the Trade Registration message submitted by AMO into CHESS must have a unique user (i.e. AMO) generated Transaction ID. This transaction ID will also compose of 16 characters with sub-fields within these characters as per below:

- **UIC** (Numeric 5) – AMOs own UIC allocated by C & S Operations;
- **User Defined Identifier** (Character 9) – Any data but must be unique across all other transactions submitted into CHESS by AMO; and
- **Accrual Number** (Numeric 2) – Must contain zeroes when user generated transaction id.

**Transaction Id (164)** CHANGED

Format: 16 Character

Description: Notified Trades generated via ASX will be as currently defined as per Section 8.3.2 of the existing CHESS EIS. However the CHESS-generated transaction ID for Notified Trades generated from a Trade Registration Request submitted by an Approved Market Operator will comprise the following sub-fields:

- **filler** (1 numeric) - This sub-field will always contain a numeric nine (“9”).
- **Serial Trade Qualifier** (4 numeric) – refer description above.
- **Trade Sales Slip Number** (6 numeric) - refer description above.
- **Trade Date** (3 numeric) - TBC
- **filler** (2 numeric) - This sub-field will always contain numeric zeroes (“0”).

| | |
|---|---|
| **Unit Price** | Per existing CHESS EIS Section 8.6. |
| Format | 11 Numerics, 6 decimal places |
| Definition | The unit price at which the trade was transacted. |
| Allowable Values | |

| | |
|---|---|
| **Unit Quantity** | Per existing CHESS EIS Section 8.6. |
| Format | 11 Numerics |
| Definition | The number of units of a security that a particular transaction moves. |
| Allowable Values | |