

ASX OTC Derivatives Clearing – AUD OTC Trade Eligibility Matrix

Attribute	IRS	OIS	Basis Swap	BOB Swap
Type	Fixed/Float	Fixed/Float	Float/Float	Float/Float
Eligible Currency	AUD	AUD	AUD	AUD
Floating Rate Index	AUD-BBR-BBSW	AUD-AONIA-OIS-COMPOUND	AUD-BBR-BBSW	AUD-BBR-BBSW AUD-AONIA-OIS-COMPOUND
Reference Rate	BBSW 1m, BBSW 3m, BBSW 6m,	AONIA - RBA30 (1 Day)	BBSW 1m, BBSW 3m, BBSW 6m,	BBSW 1m, BBSW 3m, BBSW 6m, AONIA - RBA30 (1 Day)
Eligible day count fraction	Actual/365 (fixed), Actual/Actual. ISDA, 30/360, 30E/360, ACT/360	Actual/365 (fixed), Actual/Actual. ISDA,	Actual/365 (fixed), Actual/Actual. ISDA,	Actual/365 (fixed), ACT/360
Minimum Term	29 Business Days	3 Business Days	29 Business Days	29 Business Days
Minimum Residual Term	≥ 3 Business Days	≥ 3 Business Days	≥ 3 Business Days	≥ 3 Business Days
Maximum Residual Term (start date to maturity)	BBSW 1m = (10 Years) 3677 days, BBSW 3m = (30 Years) 11342 days, BBSW 6m = (30 Years) 11342 days,	(3 Years) 1122 days	BBSW 1m vs 3m = (10 Years) 3677 days, BBSW 1m vs 6m = (10 Years) 3677 days, BBSW 3m vs 6m = (30 Years) 11342 days,	BBSW 1m vs AONIA = (10 Years) 3677 days, BBSW 3m vs AONIA = (10 Years) 3677 days, BBSW 6m vs AONIA = (10 Years) 3677 days,
Forward Starting Swap Maximum Residual Term (start date to maturity)	BBSW 1m = (10 Years) 3677 days, BBSW 3m = (30 Years) 11342 days, BBSW 6m = (30 Years) 11342 days,	(3 Years) 1122 days	BBSW 1m vs 3m = (10 Years) 3677 days, BBSW 1m vs 6m = (10 Years) 3677 days, BBSW 3m vs 6m = (30 Years) 11342 days,	BBSW 1m vs AONIA = (10 Years) 3677 days, BBSW 3m vs AONIA = (10 Years) 3677 days, BBSW 6m vs AONIA = (10 Years) 3677 days,
Fixing Financial Center	AUSY	AUSY	AUSY	AUSY
Fixing Days Offset	0	0	0	0
Minimum First Fixing	> 0	> 0	> 0	> 0
Different First Fixing Rule	Between 0 and -10 days only	Between 0 and -10 days only	Between 0 and -10 days only	Between 0 and -10 days only
Different First Fixing financial center	AUSY	AUSY	AUSY	AUSY
Non-Mutual Optional Early Termination	Not Eligible	Not Eligible	Not Eligible	Not Eligible
Mandatory Early Termination	Not Eligible	Not Eligible	Not Eligible	Not Eligible
Unadjusted Termination Date	Eligible	Not Eligible	Not Eligible	Not Eligible
Unadjusted period end Date	Eligible	Not Eligible	Not Eligible	Not Eligible
Payment Lag	Between 0 and 2 Business Days	Between 1 and 2 Business Days	Between 0 and 2 Business Days	Between 0 and 2 Business Days
Financial Center	AUSY	AUSY	AUSY	AUSY
Business Day Convention	Modified Following - MODF, Following - FOLL, Preceding - PREC,	Modified Following - MODF, Following - FOLL, Preceding - PREC,	Modified Following - MODF, Following - FOLL, Preceding - PREC,	Modified Following - MODF, Following - FOLL, Preceding - PREC,
Fixed/Float Start Date	May be different (within 365 days of each other)	Fixed start date must = float start date	N/A	N/A
Zero Coupon IRS	On fixed leg only and only if residual ≤ 1122 days	Only if residual ≤ 1122 days	Not Eligible	Not Eligible
Compounding Method 'Spread Exclusive'	Eligible	Not Eligible	Eligible	Eligible
Payment Frequency	Monthly, Quarterly, Semi- Annually, Annually (Fixed leg only), At Maturity (Fixed Leg only),	Monthly, Quarterly, Semi- Annually, Annually, At Maturity ,	Monthly, Quarterly, Semi- Annually,	Monthly, Quarterly , Semi- Annually , Annually (AONIA), At Maturity (AONIA),
Eligible Stubs	Front and/or Back	Front Only, Back Only,	Front Only, Back Only,	Front Only, Back Only,
Maximum Front Stub	2 Floating coupon cycles	MTH, QTR and SA = 1 Coupon payment cycle Annual payment cycle = 365 Days	2 Floating coupon cycles	BBSW Leg - 2 Floating coupon cycles AONIA leg Annual = 365 Days AONIA Leg MTH, QTR and SA = 1 Coupon payment cycle
Maximum Back Stub	2 Floating coupon cycle BBSW 6M - 1 Floating coupon cycle	0 Days	1 Floating coupon cycle	BBSW 1M & 3M - 2 Floating coupon cycle BBSW 6M - 1 Floating coupon cycle AONIA - 0 days

ASX OTC Clearing - Fees & Additional Payments	
Currency	AUD
Max Additional Payments per Trade	2
Financial Centre	AUSY
Business day convention	MODF

ASX Contacts	
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ASX OTC Derivatives Clearing – NZD OTC Trade Eligibility Matrix

Attribute	IRS	OIS
Type	Fixed/Float	Fixed/Float
Eligible Currency	NZD	NZD
Floating Rate Index	NZD-BBR-FRA	NZD-NZIONA-OIS-COMPOUND
Reference Rate	BKBM 3m,	NZIONA - RBNZ02 (1 Day)
Eligible day count fraction	Actual/365 (fixed),	Actual/365 (fixed),
Minimum Term	29 Business Days	3 Business Days
Minimum Residual Term	≥ 3 Business Days	≥ 3 Business Days
Maximum Residual Term (start date to maturity)	BKBM 3m = (15 Years) 5502 days	NZIONA = (2 Years) 757 days
Forward Starting Swap Maximum Residual Term (start date to maturity)	BKBM 3m = (15 Years) 5502 days	NZIONA = (2 Years) 757 days
Fixing Financial Center	NZAU and/or NZWE	NZAU and/or NZWE
Fixing Days Offset	0	0
Minimum First Fixing	> 0	> 0
Different First Fixing Rule	Between 0 and -10 days only	Between 0 and -10 days only
Different First Fixing financial center	NZAU and/or NZWE	NZAU and/or NZWE
Non-Mutual Optional Early Termination	Not Eligible	Not Eligible
Mandatory Early Termination	Not Eligible	Not Eligible
Unadjusted Termination Date	Eligible	Not Eligible
Unadjusted period end Date	Eligible	Not Eligible
Payment Lag	Between 0 and 2 Business Days	Between 1 and 2 Business Days
Financial Center	AUSY, AUME, NZAU, NZWE, USNY, GBLO	AUSY, AUME, NZAU, NZWE, USNY, GBLO
Business Day Convention	Modified Following - MODF, Following - FOLL, Preceding - PREC,	Modified Following - MODF, Following - FOLL, Preceding - PREC,
Minimum notional	1	1
Fixed/Float Start Date	May be different	Fixed start date must = float start date
Zero Coupon IRS	On fixed leg only and only if residual ≤ 1122 days	Only if residual ≤ 757 days
Compounding Method 'Spread Exclusive'	Eligible	Not Eligible
Payment Frequency	Quarterly, Semi- Annually, Annually (Fixed leg only), At Maturity (Fixed Leg only),	Monthly, Quarterly, Semi-Annually, Annually, At Maturity,
Eligible Stubs	Front and/or Back	Front Only, Back Only,
Maximum Front Stub	2 Floating coupon cycles	MTH, QTR and SA = 1 Coupon payment cycle Annual payment cycle = 365 Days
Maximum Back Stub	2 Floating coupon cycle	0 Days

Fees & Additional Payments	
Fee and Additional Payment Currency	NZD
Maximum Number of Fees or Additional Payments per trade	2
Fee and Additional Payment financial Center	NZAU, NZWE
Fee and Additional Payment Business day convention	MODF