

# **AMO Trade Acceptance Service**

## **Business and Technical Overview**

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

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## Document Control

This document will be updated and reissued to reflect approved changes to the content and is subject to version control. The publication date and summary of change are documented below.

<b>Publication Date</b>	<b>Summary of Change</b>
17 May 2010	Initial Publication
06 August 2010	Updated Terminology in sections 2.1.3, 3.4 4.2 and 4.4
11 October 2010	Updateing error codes in section 4.3 and updateing ASX changes to company names



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# 1. Overview

## 1.1 Background

It is anticipated that the Government will grant licences to potential operators of trade execution platforms in accordance with its announced timetable. Subject to regulatory clearance and participant readiness, ASX's cash market clearing and settlement facility operators, ASX Clear Pty Limited (ASX Clear) and ASX Settlement Pty Limited (ASX Settlement), intend to be ready to provide the Trade Acceptance Service in accordance with that timetable.

The Trade Acceptance Service will enable transactions in CHESS-eligible ASX-quoted securities effected through multiple approved trade execution platforms (Approved Market Operators or AMOs) to be accepted by ASX Clear and ASX Settlement (the ASX Clearing and Settlement Facilities) for clearing and settlement.

The Trade Acceptance Service will be provided by the ASX Clearing and Settlement Facilities directly to AMOs. The Trade Acceptance Service is to be distinguished from the post-trade processing services which the ASX Clearing and Settlement Facilities provide to participants in those facilities in respect of transactions accepted by the facilities for clearing and settlement (Clearing and Settlement Services).

## 1.2 Purpose of this document

This document provides information on the new CHESS messages that are to be introduced and modifications to an existing message in connection with the Trade Acceptance Service.

Further information and documents on the Trade Acceptance Service to AMOs can be found at the following link:

[http://www.asx.com.au/professionals/trade\\_acceptance\\_service/index.htm](http://www.asx.com.au/professionals/trade_acceptance_service/index.htm)

## 1.3 Glossary

Acronym/Abbreviation	Definition
<a href="#">ASX Clear</a>	<a href="#">ASX Clearing Pty Limited</a>
AMO	Approved Market Operator
<a href="#">ASX Settlement</a>	<a href="#">ASX Settlement Pty Limited</a>
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 to facilitate the technical delivery of a Trade Acceptance Service to trade execution platforms for CHESSE-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 CHESSE;
- b. Extension of the current trade validation service performed by ACH to incorporate AMO transactions which, provided they pass the validation 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 CHESSE and the AMO.

ASX Clear and ASX Settlement Participants should note that although the new messages listed in this document are specific to AMOs there are minor resultant changes to the content/usage of some fields of the Notified Trade (CHESSE MT 164) message (refer Section 2.1.3 below).

CHESSE 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 CHESSE receive a trade registration request from an AMO for a Clearing Participant which is not authorised under the ASX Clear Operating Rules to clear the product to which the trade relates in relation to that AMO, the trade's rejection will be notified to the AMO and nothing will be passed on to the Clearing Participant.

#### 2.1.2 New Messages

Five new message types will be created to enable trade information to be passed between an AMO and CHESSE. In particular, the new message types are:

097 - Price Notification Registration

098 - Price Notification Acceptance

100 - Trade Removal Notification

161 - Trade Registration Request

184 - Trade Registration Acceptance

Further information on these messages is provided in the next Section.

### 2.1.3 Modified existing messages

The Notified Trade (MT 164) message issued to Participants for trades executed on AMO trading platforms is being modified in several ways.

Firstly, in order to identify the source AMO, a condition code and a new Trade Reason code will be supplied in the Notified Trade (MT 164) message both of which can be used by Participants to identify the source AMO.

Secondly, changes will be applied to the format of Transaction Identifiers (Transaction IDs) on the Notified Trade (MT 164) message, specifically in relation to the Serial Trade Qualifier, Trade Serial Number and Trade Date sub-fields.

The modified Notified Trade (MT 164) message Transaction Id format will be:

**9qqqqsssssddd00**

The components of the Transaction Id are described below along with the relevant changes that will be made.

Component	Change	Detail
<i>filler (1 numeric) "9"</i>	This sub-field will always contain a numeric nine (i.e. 9).	
<i>Serial Trade Qualifier (4 character) "q"</i>	A four-digit value used in the identification of trades	The 1st digit of this subfield will be the assigned prefix value identifying the AMO on which the trade was executed. ASX will assign a unique alpha prefix value for each AMO. The AMO must ensure that the prefix value exists when registering trades and is responsible for formatting the remaining 2nd, 3rd and 4th digit which do not have to be unique.
<i>Trade Serial Number (6 numeric) "s"</i>	A six digit Trade Serial Number generated by an AMO which must be unique for any one Business Day. (Note, under the current Transaction Id format, the Trade Serial Number is 5 digits)	The Trade Serial Number automatically introduces a limit on the number of trades (i.e. 999,999). It is possible, however, for the AMO to choose to use the 4th Serial trade qualifier digit to identify the number of millions of trades (e.g. qq1000000 = 1 million trades).
<i>Trade Date (3 character) "d"</i>	A three digit Julian date reflecting the trade capture date. (Note, under the current Transaction Id format, the Trade	The format is YND where:  Y = represents the year within a decade and will have a value

Component	Change	Detail
	Date is 4 digits)	<p>between 0 and 9</p> <p>N = represents the first two numbers of the Julian date and may be either numeric or alpha (e.g. 08 = 8, 10 = A, 11 = B, ..., 35 = Z, 36 = *), and</p> <p>D = the last number of the Julian date.</p> <p>For example, 31 December 2010 which is the 365<sup>th</sup> day of the year will be represented in this sub-field as 0*5</p> <p>That is:</p> <p>0, since 2010 is the first year in the decade</p> <p>*, since the first 2 values in the Julian date form the number 36</p> <p>5, which is the last value in the Julian date..</p>
<i>filler (2 numeric) "0"</i>	a subfield that must always contain numeric zeros (i.e. 00)	

In addition, the Transaction Id of the Trade Registration Request (MT 161) message will appear in the Origin Transaction Id field on the Notified Trade (MT 164) message. The Serial Trade Qualifier, Trade Serial Number and Trade Date will form the unique key for the MT 164 Transaction Id field (i.e. position 2 thru 14).

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## 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 Notification Registration

**097-01**

#### Price Notification Registration

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 ASX Clear/ASTC Settlement.
- **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 ASX Clear/ASX Settlement

- **Sender**

CHESS

- **Recipient**

Approved Market Operator

- **Transmission Cut-off Times**

None

- **Prerequisites**

Receipt of a 097 Price Notification Registration 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 ASX Clear/ASX Settlement.

- 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



## AMO Trade Acceptance Service

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 Serial Number	6	Numeric	M
199	Trade Price	15	Numeric, 4 decimal	M
216	Buyer Order Reference Number	10	Character	O
217	Seller Order Reference Number	10	Character	O

- **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 ASX Clear/ASX Settlement.

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 ASX Clear/ASX Settlement.
- **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:

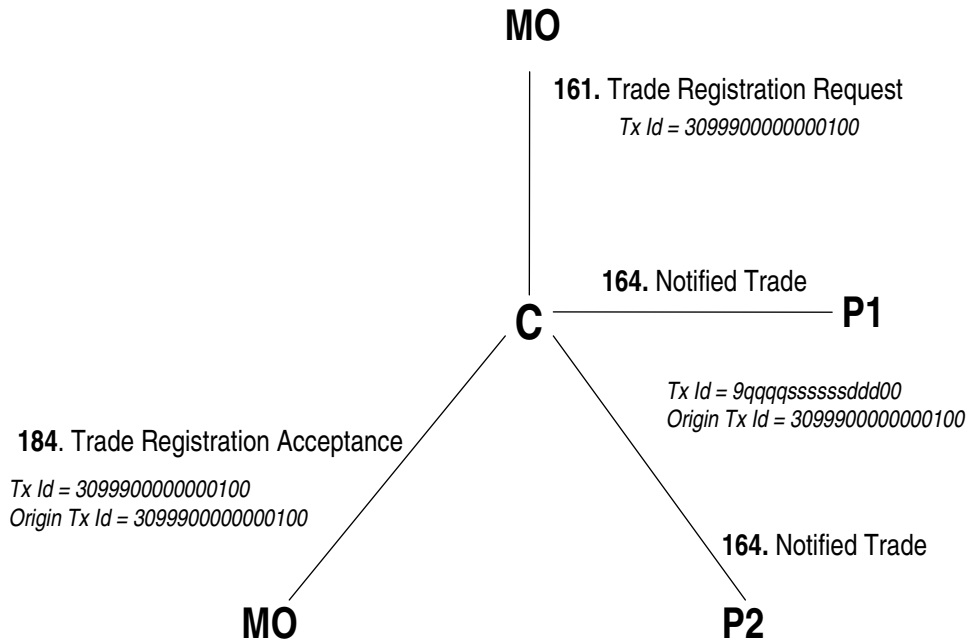
Symbol	Description
C	CHESS
P	Participant
<b>MO</b>	<b>Market Operator</b>
R	Registry
B	Payment provider involved in transferring funds
U	User of the CHESS system
F/IM	Fund/Investment Manager
Admin	Represents the manual data entry functions of the Clearing House
OFR	Offeror in a takeover offer
<b>ASXC</b>	<b>ASX Clearing Pty Limited</b>
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.

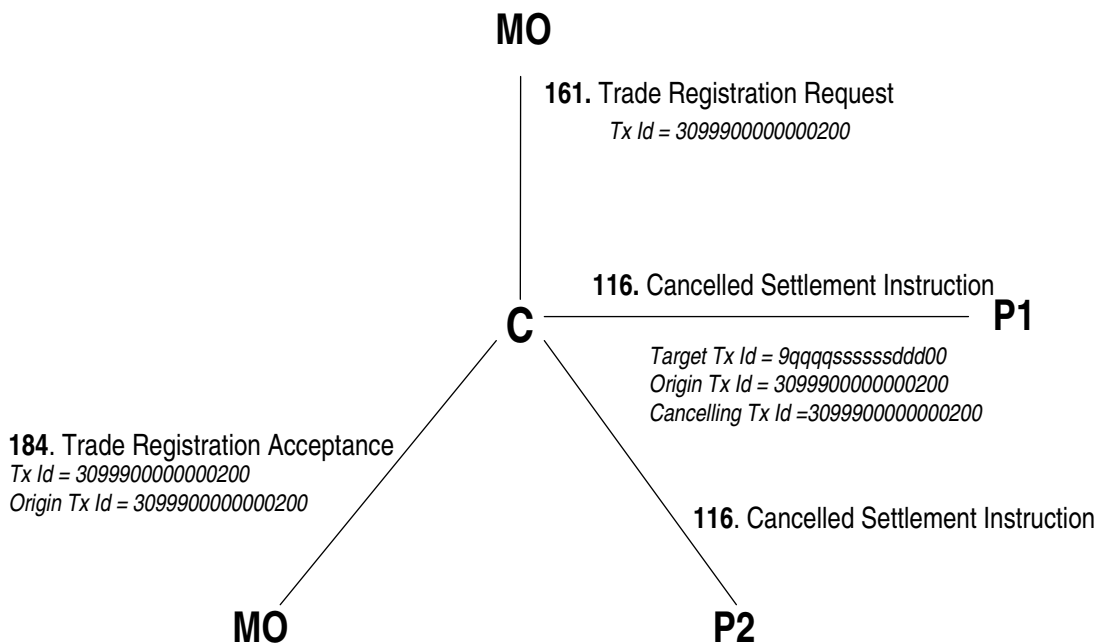


## 4.1 EIS Section 6 – Transaction ID Usage Examples

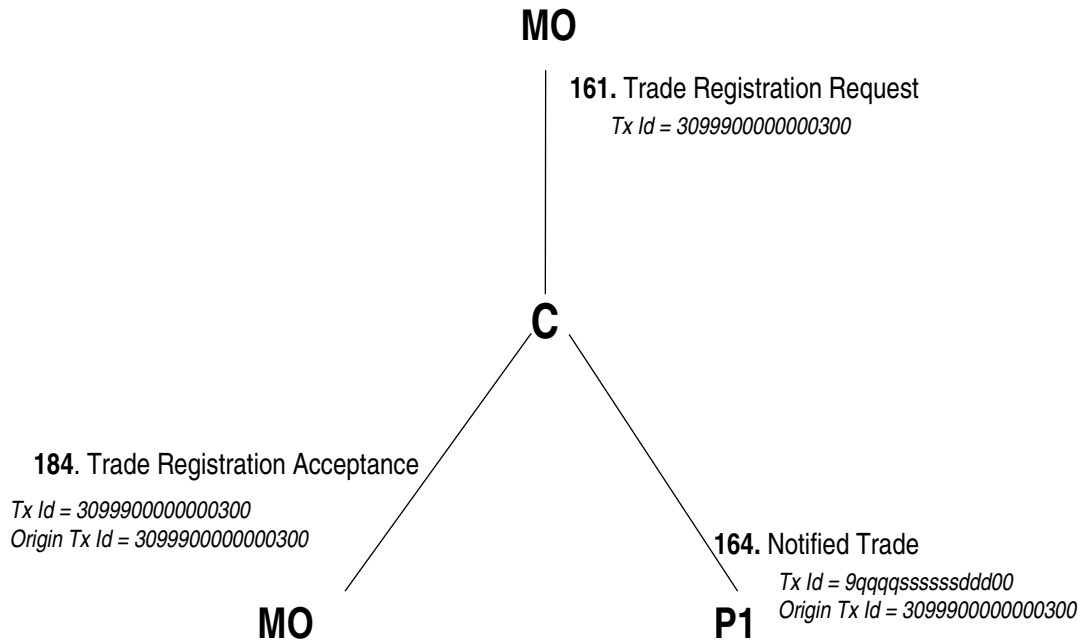
### 4.1.1 Trade Registration Request – Acceptance (Non-Crossing)



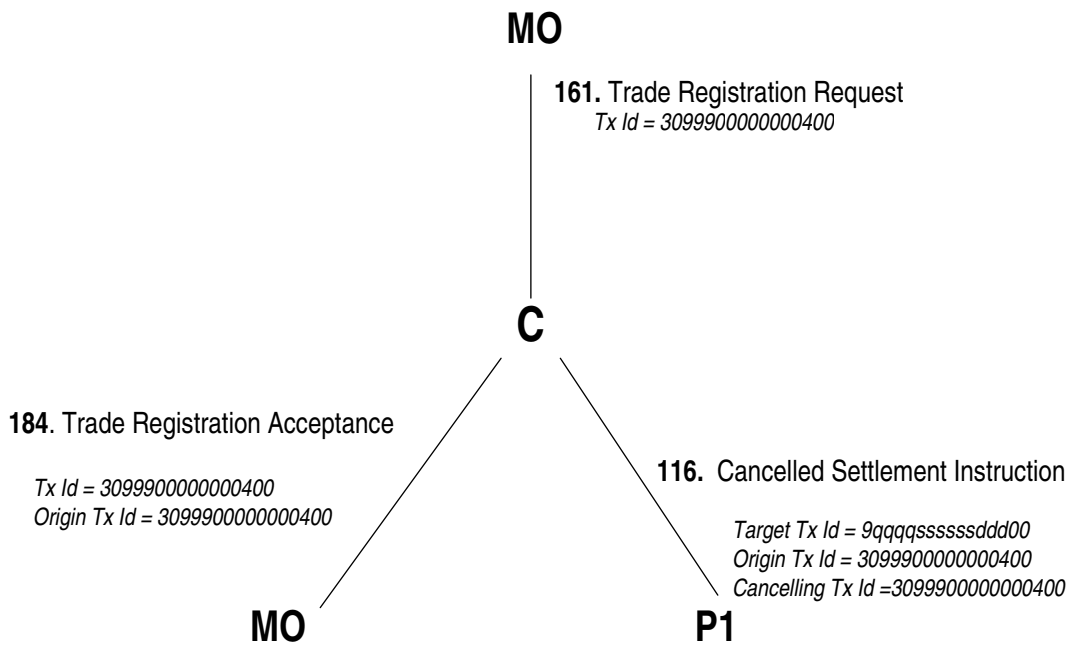
### 4.1.2 Trade Registration Request – Cancellation (Non-Crossing)



### 4.1.3 Trade Registration Request – Acceptance (Crossing<sup>1</sup>)



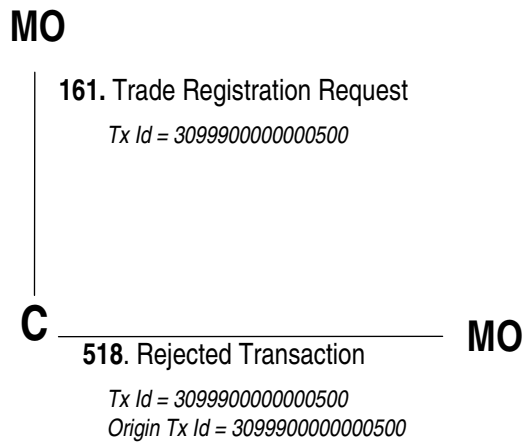
### 4.1.4 Trade Registration Request – Cancellation (Crossing<sup>2</sup>)



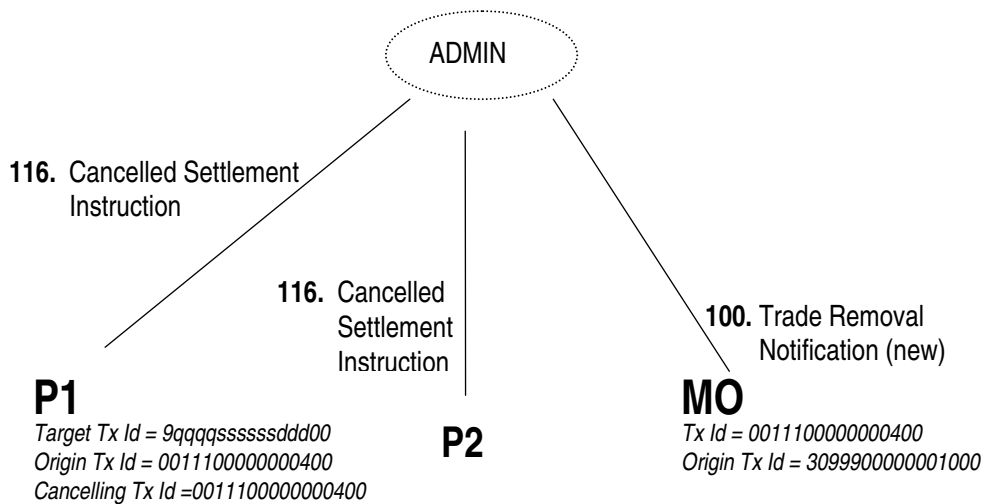
<sup>1</sup> Relates to same CP/SP as P<sub>1</sub>

<sup>2</sup> Relates to same CP/SP as P<sub>1</sub>

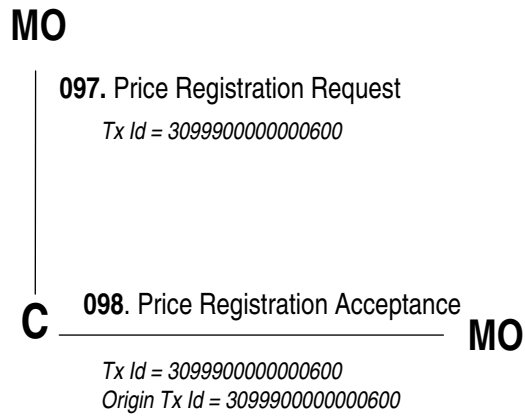
### 4.1.5 Trade Registration Request – Rejection



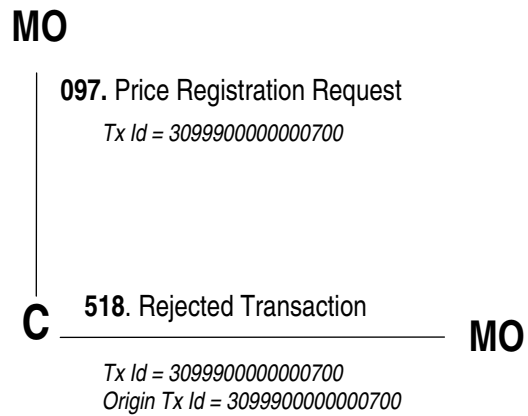
### 4.1.6 Trade Removal Notification



### 4.1.7 Price Registration Notification – Acceptance



### 4.1.8 Price Registration Notification – Rejection



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## 4.2 EIS Section 8.3.2 – Format of an Output Transaction Identifier

The format of the Transaction Id in CHES output messages to users will usually follow the format outlined in section 8.3.1 of the CHES External Interface Specification. However, when CHES generates its own transaction identifiers and sends to the user, **the user should make no assumptions about the content of the sub-fields**, particular to the UIC portion. The following exception however applies:

The CHES generated Transaction Id on the Notified Trade (MT 164) message contains the trade number generated by the trading platform. The Transaction Id comprises of the following sub-fields for trades originating from an Approved Market Operator's trading platform:-

- **Filler (1 numeric)** – This sub-field will always contain a numeric nine ("9")
- **Serial Trade Qualifier (4 character)** – An identifier to aid in the identification of the trade. Note: The 1st digit of this subfield is to be the assigned prefix value to identify the AMO. Note: ASX will assign a different prefix value for each AMO. The AMO must ensure that the prefix value exists when registering trades into the Trade Acceptance Service. The AMO is responsible for providing format of the remaining 2nd, 3rd and 4th digit. These remaining digits do not have to be unique.
- **Trade Serial Number (6 numeric)** – A six digit number generated by an AMO trading Platform. This value must be unique to that Business Day.
- **Trade Date (3 character)** – Represents the Julian date reflecting the trade capture date. Note: The format is YND where Y is year within decade (ie 0 to 9), N represents the first two digits of the Julian date (e.g. 01 = 1, 02 = 2, 10 = A, 11 = B , ..., 35 = Z, 36 = \*), and D represents that last digit of the Julian date.

Example: Trade Capture Date is 4<sup>th</sup> October 2010 (day 277). The YND will appear as 0R7

Example: Trade Capture Date is 31<sup>st</sup> December 2010 (day 365). The YND will appear as 0\*5

- **Filler (2 numeric)** – This subfield will always contain numeric zeroes ("00").

## 4.3 EIS Section 8.5 – Codes and Meanings of Rejected Codes

The following error codes can be received by an AMO via the Trade Acceptance Service. Note: Error codes appear in the Rejected Reason field in the Rejected Transaction (518) message, which is generated when a user's input message does not pass specified validations.

05112	INVALID JULIAN DATE	(*5112)
05113	INVALID DATE	(*5113)
05136	TRADED UNITS CANNOT BE ZERO	(*5136)
05138	INVALID PAYMENT FACILITY FOR DELIVERING HIN	(*5138)
05149	UNKNOWN TRADE - CANNOT CANCEL	(*5149)
05150	SETTLEMENT INSTRUCTION NOT A BRK/BRK TRADE - CANNOT CANCEL	(*5150)
05151	TRADE NOT SCHEDULED - CANNOT BE CANCELLED	(*5151)
05152	TRADE ALREADY CANCELLED	(*5152)
05153	TRADE HAS BEEN PART DELIVERED - CANNOT CANCEL	(*5153)
05154	ACCRUED TRADE STILL ACTIVE - CANNOT CANCEL PARENT	(*5154)
05157	PRICE AND AMOUNT CANNOT BE ZERO	(*5157)
05158	PRICE AND VALUE MISMATCH	(*5158)
05159	DELIVERY FAIL TRADES - TRADE NOT FOR CHES	(*5159)
05187	INVALID AS AT DATE	(*5187)
07001	SUBMITTING UIC IS NOT AN AUTHORISED AMO	(*7001)
07002	CONDITION CODE NOT VALID FOR THIS AMO	(*7002)
07003	QUALIFIER PREFIX NOT VALID FOR THIS AMO	(*7003)
07004	AMO NOT AUTHORISED TO SEND TRADE FOR THIS RECEIVING PID	(*7004)
07005	MESSAGE TYPE MUST BE TA OR TG	(*7005)
07006	AMO/RECEIVING CP NOT AUTHORISED TO TRADE IN THIS SECURITY GROUP	(*7006)
07007	INVALID PRICE RUN TYPE - MUST BE I OR C	(*7007)
07008	AS AT DATE MUST BE PREVIOUS BUSINESS DATE	(*7008)
07009	PRICE RUN DATE MUST BE NON-ZERO AND A BUSINESS DATE	(*7009)
07010	TRADE DATE OR AS AT DATE NOT IN EX PERIOD	(*7010)
07011	TRADE DATE OR AS AT DATE BEFORE EX DATE	(*7011)



AMO Trade Acceptance Service

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07012	ONLY AMO USER TYPE CAN SUBMIT CLOSING PRICES	(*7012)
07013	AMO TRADE RECEIVED OUT OF HOURS	(*7013)
07014	AMO/DELIVERING CP NOT AUTHORISED TO TRADE IN THIS SECURITY GROUP	(*7014)
07015	TRADE DATE MUST BE TODAY, EXCEPT FOR CANCELS	(*7015)
07016	AMO NOT AUTHORISED TO SEND TRADE FOR THIS DELIVERING PID	(*7016)
07017	LAST DATE TRADED MUST BE NON-ZERO AND A BUSINESS DATE	(*7017)
07018	PRICE RUN DATE MUST BE LESS THAN OR EQUAL TO CURRENT DATE	(*7018)
07019	LAST DATE TRADED MUSTBE LESS THAN OR EQUAL TO CURRENT DATE	(*7019)

## 4.4 EIS Section 8.6 – Field Definitions

The following outlines the definition of all new fields and changes and /or introduction of new values to existing fields: -

**Ask Price (NEW)**  
 Format 15 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 Actual time in which the Ask Price was generated.  
 Allowable Values A valid time in the format of HHMMSS

**Bid Price (NEW)**  
 Format 15 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 Actual time at which the Bid Price was generated.  
 Allowable Values A valid time in the format of HHMMSS

**Buyer Order Reference Number (NEW)**  
 Format 10 Characters  
 Definition The buying brokers own reference for in-house processing of the trade (Example: relate a trade to a particular account or client).  
 Allowable Values

**Cancellation Reason (NEW and Changed Description)**  
 Format 1 Character  
 Definition The reason a Settlement Instruction has been cancelled  
 Allowable Values

'A'	=	Invalid Trade – ACH Discretion (AMO only) *
'C'	=	CHES housekeeping
'D'	=	Cancelled Diary Adjustment
'I'	=	Isolated Counterparty
'S'	=	ASX Trading System Cancellation **
'T'	=	Invalid Trade Receipt Time (AMO only) *
'V'	=	Invalid Price Variance (AMO only) *
'W'	=	***
'X'	=	***
'Y'	=	***
'Z'	=	***

\* New allowable value

\*\* Existing allowable value – description change only

\*\*\* New allowable value, however description still to be advised.

Note: Value will correspond to an AMO other than ASX.



**Condition Code 1 (Existing field, new allowable values)**

Format 2 Characters  
 Definition Indicates the condition under which the sale was effected.  
 Allowable Values

**New Values**

A1 through to A9 will be reserved for use by AMOs only. Description of these values will be advised at a later time. Participants will only see a value of A1 through to A9 in Condition Code 1 field if trade was registered and reported from an AMO. For each AMO a unique value will be assigned.

**Existing Condition Codes are as follows:-**

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  
 EP Exercise of Put  
 EQ Equity/Option Combination  
 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  
 QB Quote Display Board Trade Report

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 (Existing field)**

Format 2 Characters  
 Definition Indicates the condition under which the sale was effected.  
 Allowable Values (See Condition Code 1. Values A1 through to A9 will not be available for this field).

**Condition Code 3 (Existing field)**

Format 2 Characters  
 Definition Indicates the condition under which the sale was effected.  
 Allowable Values (See Condition Code 1. Values A1 through to A9 will not be available for this field).

**Condition Code 4 (Existing field)**

Format 2 Characters  
 Definition Indicates the condition under which the sale was effected.  
 Allowable Values (See Condition Code 1. Values A1 through to A9 will not be available for this field).

**Condition Code 5 (Existing field)**

Format 2 Characters  
 Definition Indicates the condition under which the sale was effected.  
 Allowable Values (See Condition Code 1. Values A1 through to A9 will not be available for this field).

**Condition Code 6 (Existing field)**

Format 2 Characters  
 Definition Indicates the condition under which the sale was effected.  
 Allowable Values (See Condition Code 1. Values A1 through to A9 will not be available for this field).

**Condition Code 7 (Existing field)**

Format 2 Characters  
 Definition Indicates the condition under which the sale was effected.  
 Allowable Values (See Condition Code 1. Values A1 through to A9 will not be available for this field).

<b>Condition Code 8</b>	<b>(Existing field)</b>
Format	2 Characters
Definition	Indicates the condition under which the sale was effected.
Allowable Values	(See Condition Code 1. Values A1 through to A9 will not be available for this field).
<b>First Trade Price</b>	<b>(NEW)</b>
Format	15 Numerics, 4 decimal places (expressed as cents to four decimal places).
Definition	The price of the first on market trade for current business day for the specified security.
Allowable Values	
<b>Highest Trade Price</b>	<b>(NEW)</b>
Format	15 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	
<b>Last Date Traded</b>	<b>(NEW)</b>
Format	8 Numerics
Definition	Indicates the date the last on-market price was captured.
Allowable Values	(See Date)
<b>Last Trade Price</b>	<b>(NEW)</b>
Format	15 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	
<b>Last Traded Time</b>	<b>(NEW)</b>
Format	6 Numerics
Definition	Indicates the time the last on-market price was captured.
Allowable Values	A valid time in the format of HHMMSS
<b>Lowest Trade Price</b>	<b>(NEW)</b>
Format	15 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	
<b>Message Type</b>	<b>(NEW)</b>
Format	2 Character
Definition	Identifies the type of message being transmitted (Acceptance or Cancellation)
Allowable Values	'TA' = Trade Acceptance Registration 'TG' = Trade Cancellation Registration
<b>Price Run Date</b>	<b>(NEW)</b>
Format	8 Numerics
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.  
 Allowable Values A valid time in the format of HHMMSS

**Price Run Type (NEW)**

Format 1 Character  
 Definition Identifies the type of price run being transmitted  
 Allowable Values 'C' = Closing  
 'I' = Intraday

**Removal Reason (NEW)**

Format 1 Character  
 Definition Reason that the Settlement Instruction was removed.  
 Allowable Values 'A' = Invalid Trade - ACH discretion  
 'T' = Invalid Trade Receipt Time  
 'V' = Invalid Price Variance

**Seller Order Reference Number (NEW)**

Format 10 Characters  
 Definition The selling brokers own reference for in-house processing of the trade  
 (Example: relate a trade to a particular account or client).  
 Allowable Values

**Serial Trade Qualifier (New)**

Format 4 Characters  
 Definition Specifically assists in the identification of trades.  
 Allowable Values Note: For Approved Market Operators (AMO) other than the ASX the first position of this field will be an assigned value of A through to Z. A unique value will relate to a specific AMO.

**Trade Execution Time (NEW)**

Format 6 Numerics  
 Definition Time the trade was executed on the AMOs trading platform.  
 Allowable Values A valid time in the format of HHMMSS

**Trade Price (NEW)**

Format 15 Numerics, 4 decimal places (expressed as cents to four decimal places).  
 Definition The price at which the trade was executed on the AMO's trading platform.  
 Allowable Values

**Trade Reason (NEW and Changed Description)**

Format 1 Character  
 Definition Specifies the reason for the creation of a Broker Obligation.  
 Allowable Values 'I' = Isolated Counterparty  
 'T' = ASX Market Trade \*\*  
 'W' = \*\*\*  
 'X' = \*\*\*  
 'Y' = \*\*\*  
 'Z' = \*\*\*

\*\* Existing allowable value – description change only



\*\*\* New allowable value, however description still to be advised.  
Note: Value will correspond to an AMO other than ASX.

**Trade Serial Number**      **(New)**  
Format                            6 Numerics  
Definition                      A unique sales slip number generated by the AMOs trading platform. Note: This sales slip number is to be unique during the current business day.  
Allowable Values