> This document is available online in Adobe Portable Document Format (PDF) at:
> **www.asxonline.com** > Participants > Library > Manuals

Context of this Document

The ASX Settlement Procedure Guidelines must be read in the context of the ASX Settlement Operating Rules.

Any terms explicitly defined in the ASX Settlement Operating Rules and used in the ASX Settlement Procedure Guidelines should be interpreted according to the definition given in ASX Settlement Operating Rules. This includes terms such as participant, registry, holder, issuer, subregister, and financial product. Because of the large number of these terms, they have not been capitalised for emphasis in this document.

In the interests of readability and comprehension, where a procedure applies only in the context of securities in a listed company, the specific term security has been used instead of the more generic term financial product.

Change History

Version	Date	Description of changes
1.0	May 2005	Initial version of a merged guideline document incorporating details from both the PPG and IRPG
1.1	November 2005	New report TSH has been included.
1.2	May 2007	Inclusion of existing reports not previously described.
1.3	July 2007	Cross reference to Section 2.2.2.3 updated to Section 2.1.9.
1.7	Dec 2010	Updates to include name changes within ASX Group and ASX Operating Rule books.
2.2	May 2013	Note added under OBL report for Opt Out Section 16.7
3.1	Jan 2016	ASXOnline document merge.
3.2	Mar 2016	T+2 implementation and change in references from C&S Operations to Post Trade Operations
3.7	Dec 2021	Added DSM Demand Holding Statement Request (refer to 16.7)

SECTION 16. REPORTING

16.1 REPORTING CONCEPTS

16.1.1 Reporting via CHESS Messages

CHESS provides data for the purposes of reporting in the form of CHESS reporting messages. It is up to the participant or issuer to format this data for presentation on screens or in hardcopy.

CHESS reporting messages are either generated routinely as a result of transaction processing or on demand, as a result of CHESS message 503 (Reporting Request).

In most cases, demand reports constitute an aggregation of reporting messages that have previously been transmitted through routine transaction reporting. CHESS delivers these reports as a stream of messages.

Demand reports may be requested for delivery on a "once off" basis or scheduled for delivery periodically (standing reports). A standing report that has been lodged with CHESS may be cancelled.

CHESS validates demand report request messages, but there are few reasons for rejection of a request. A failure to nominate selection parameters will result in all of a user's transactions of a particular type held by CHESS being reported. This may generate a high volume of messages.

Information provided by CHESS is restricted to that which the requesting participant is authorised to access.

CHESS demand reporting is available only to participants. Participants should use their own systems to provide CHESS report information to third parties.

16.1.2 Archive Reporting

Historical data that does not reside in CHESS is archived.

Participants can access archived data by completing either a "Demand Reporting Request From Archival Storage" form (refer to Appendix V1) or a "CHESS Message Extract Request" form (refer to Appendix V2) and submitting it to Post Trade Operations. Reports from archived data will be supplied either by email or on an agreed medium such as hardcopy, diskette or CD. An administration fee will apply to these requests. Once data has been archived it cannot be sent as CHESS messages.

Although ASXS maintains at least 3 months of historical data in CHESS for reporting purposes, ASXS has endeavoured to increase this time frame significantly. As such, ASXS suggests that users first attempt to obtain desired data via demand report requests prior to requesting information from the archives.

16.1.3   Ad Hoc Reporting

From time to time participants may require additional information that cannot be obtained from demand reporting. In such instances, the participants should contact Post Trade Operations to discuss their requirements. An administration fee will apply to these requests.

16.2 QUEUING OF DEMAND REPORT REQUESTS

If CHESS receives a demand report request during settlement or between the end of day and the start of day, it queues that request for processing when normal processing recommences.

To ensure that the processing of demand report requests does not delay scheduled CHESS processing, the initiating of certain reporting requests is restricted to specific periods of the day.

CHESS assesses when it will process a demand reporting request based on the report type, the processing period, and the selection parameters. If a participant requests a report be processed immediately and CHESS cannot satisfy the request, CHESS rejects the request.

Currently all CHESS reports can be requested at any available processing period. However, operational experience may uncover the need to restrict certain report categories to a specific processing period (generally End-Of-Day). If this proves necessary, CHESS users will be advised accordingly.

16.3 Timing and Frequency of Demand Reports

The timing and frequency of demand reports is controlled by fields on the 503 Reporting Request message.

16.3.1 Processing Frequency

The Processing Frequency field allows you to specify how often a report request should be actioned. Processing Frequency is a mandatory field.

The valid values are:

Processing Frequency	Description
OO	One Off
DL	Daily
WK	Weekly
FO	Fortnightly
ML	Monthly
YR	Yearly

16.3.2 Processing Point

The Processing Point field allows you to specify when in a given period a report request should be actioned. For example, you can request that a weekly report be run on a particular day of the week (e.g. Monday).

The valid values depend on the processing frequency; they are:

Processing Frequency	Description	Valid Processing Point Values
OO	One Off	*Not applicable*
DL	Daily	*Not applicable*
WK	Weekly	MO (Monday) TU (Tuesday) WE (Wednesday) TH (Thursday) FR (Friday)

Processing Frequency	Description	Valid Processing Point Values
FO	Fortnightly	MO (Monday) TU (Tuesday) WE (Wednesday) TH (Thursday) FR (Friday)
ML	Monthly	01 through 31 (depending on the month)
YR	Yearly	01 through 12

16.3.3   Processing Period

The Processing Period field allows you to specify when the report should be processed. If not specified, CHESS will run the report immediately if possible.

The valid values are:

Processing Period	Description
<blank>	Immediate
E	End of day

16.3.4   Reporting Start Date

The Reporting Start Date field allows you to specify the first date that CHESS should action a standing report request. If not specified, CHESS assumes the starting date is today.

16.3.4   Reporting End Date

The Reporting End Date field allows you to specify when CHESS should stop actioning a standing report request.

16.4 Dᴇꜰᴀᴜʟᴛ Pᴀʀᴀᴍᴇᴛᴇʀs ꜰᴏʀ Dᴇᴍᴀɴᴅ Rᴇᴘᴏʀᴛ RᴇQᴜᴇsᴛs

Reporting parameters allow you to restrict the reporting request to a specific subset of information.

If you do not specify a selection parameter, CHESS reports all transactions of that particular type. Exercise care when specifying reporting parameters. CHESS may delay processing a report request if it will result in a large amount of information.

If a reporting parameter is not specified, CHESS uses the following defaults:

Reporting Parameter	Default
HIN	All HINs
Security Code	All financial products held by a selected holder
As at date	Current business date
Start Date	Current business date
End Date	Current business date
Subposition Type	All available subposition types
Transaction ID	All transactions
Corporate Action Type	All current corporate actions for the selected financial products
Ex Date	All current corporate actions for the selected financial products
No. of Days	Current archive period
Transaction Class	All transactions relevant to a report request
Additional Reporting Parameter	Dependant upon type of reporting requested. For balance reports (HBL, CEB, HSB, TPB), the default is all balances.

16.5   F**REQUENTLY** A**SKED** Q**UESTIONS ABOUT** R**EQUESTING** D**EMAND** R**EPORTS**

When will a fortnightly (FO) report first be processed?

A fortnightly report (FO in the Processing Frequency field) is first processed on either:

- the next nominated day (entered in the Processing Day field); or
- the current business day (if no entry for Processing Day is made).

If a Reporting Start Date is entered, the fortnightly cycle will commence from the specified start date, or from the next day nominated in the Processing Day field (inclusive of the current business day).

What happens when a standing report request is due to be initiated on a non-business day?

CHESS report processing for a specific Processing Period will initiate any standing report requests on the business day preceding the requested date. In this way, standing reports requested for a weekend, a non-business day or for a date falling outside a calendar month (i.e. February for monthly reports requested after the 28th) will be produced at the corresponding period of the preceding business day.

When are yearly (YR) standing reports processed?

Yearly reports are processed on the last business day of the specified "End of Month".

How do you specify a quarterly processing period?

For yearly (YR) standing reports specifying "End of Month" 03, 06, 09 and 12 will produce quarterly reports (produced on the last business day of March, June, September and December).

How do you specify a report to run on the last business day of each month?

Specify a standing report request with a processing frequency of monthly (MO) and a processing point of "31".

Are there any restrictions placed upon report requests being initiated within a specific processing period?

No.

Reporting requests (that are requested to be processed immediately) received by CHESS after settlement cut-off and end of day are not processed until the CHESS processing for the related period concludes. Report requests targeted at the end of day processing period are processed as part of CHESS end of day processing and are available within four hours of the completion of this processing.

There are no other restrictions of this type at this stage although it may prove necessary to apply such restrictions if a certain report type requires excessive CHESS processing resources.

Can reports be requested before the processing periods (in the morning of the business day)?

Yes, provided the report request and parameters are of a category that allows the report to be initiated by CHESS immediately. No facility exists for the scheduling of reports to be processed in the period between start of day and settlement cut-off.

When is it most convenient for CHESS to process report requests?

Report requests that include the identified parameters can be processed immediately provided they are not received in the period set aside for CHESS settlement and end of day processing.

To enable efficient scheduling of report requests, the processing periods have been established so that they offer convenient options to participants that do not coincide with major CHESS processing times. CHESS users should consider their information needs when choosing report parameters and a suitable processing period.

Can an auditor ask for CHESS reports direct, to reconcile balances?

No. CHESS reports are only available to participants. Participants must utilise their own systems to request reports on behalf of their auditors. Auditors should accept CHESS reports data from participants' systems as equivalent to data supplied direct by CHESS.

16.6 CHESS R<small>ESPONSE</small> T<small>IMES FOR</small> D<small>EMAND AND</small> S<small>TANDING</small> R<small>EPORTING</small>

The following table gives an indication of the CHESS response times for reports processing.

Message Type	Expected Reponse Time
Demand report request with a valid Processing Period parameter	If End of Day (EOD), then within 4 hours of EOD. Otherwise, within 2 hours of either the Processing Period or the report request, whichever is the latter.
Demand report request without a valid Processing Period parameter, but with valid "immediate processing" parameters	If either Settlement or EOD Processing Period, then within 2 hours of period end, otherwise within 2 hours of request receipt.
Demand report request without a valid Processing Period parameter and. without valid "immediate processing" parameters	CHESS rejects these requests.
Standing report request	If the Processing Period is EOD, then within 4 hours. Otherwise within 2 hours of the specified Processing Period.
Rejection of a reporting request	If either Settlement or EOD Processing Period, then within 2 hours of period end. Otherwise, within 2 hours of request receipt.

Note that a participant may send a 503 Report Request at any time. If demand processing is not available, CHESS will queue the request for later processing.

16.7 DEMAND REPORT REFERENCE

This section provides a brief description of the demand report types, the selection parameters applicable, and the message types that may be generated by CHESS to fulfil each report request.

Each reporting request may include a set of optional parameters. If certain parameters are provided, the request can be processed immediately.

For historical reports the minimum history maintained by CHESS is 3 months. Refer to Section 16.1.2 for details on archive reporting.

CEB   Cum Entitlement Balance

The Cum Entitlement Balance report returns the number of cum entitlement units allocated to each holder for each corporate action.

Where a specific corporate action is identified (by completing the Corporate Action Type ID and Ex Date parameters) all cum entitlements, both current and terminated, are reported.

If these fields are not nominated, only current cum entitlement balances are reported.

If As At Date is included in the report request message, then the cum entitlement balances "as at" the date specified are reported.

The selection parameters are:
- HIN
- Corporate Action Type ID
- Ex Date
- Security Code
- As At Date
- Subposition Type Parameter

The following CHESS messages are returned:
- 504   Cum Entitlement Daily Balance
- 520   Cum Entitlement Balance

CFB   Counterparty Funds Balance

The Counterparty Funds Balance report provides the aggregate value of scheduled settlement instructions with the targeted counterparty.

Where no counterparty is specified, a balance is provided for each counterparty.

CCP balances are calculated based on "Scheduled Net Participant Obligations" with the counterparty.

The selection parameters are:

- PID

The following CHESS messages are returned:

- 158   Participant Counterparty Balance

CMV   Cum Entitlement Net Movement

The Cum Entitlement Balance report returns the net movement in the cum entitlement units allocated to each holder for each corporate action specified.

This report is available only to registries and participants acting as a warrant issuer's agent.

The selection parameters are:

- HIN
- Security Code
- Start Date
- End Date
- Corporate Action Type ID
- Ex Date.

The following CHESS messages are returned:

- 506   Cum Entitlement Net Movements.

CSI   Cancelled Instruction

The Cancelled Instruction report identifies all cancelled transactions.

The selection parameters are:

- HIN
- Security Code
- Start Date
- End Date

The following CHESS messages are returned:

- 048   Cancelled Demand Dual Entry Transfer Request
- 116   Cancelled Settlement Instruction
- 118   Cancelled Change Settlement Instruction Request

DSM   **Demand Holding Statement Request**

A Demand Holding Statement is a statement detailing the holder's current balance for a given financial product. The statement includes transactions from the holder's last holding balance and any transactions from the beginning of the month to the day of the request. . Where a CHESS holding exists with a zero balance for a nominated security, a holding statement will be produced. Zero balance holdings remain active, and hence reportable for 30 days.

These are processed at the end of each week (or part-week where an end of month occurs).

Cancellations can only target requests lodged in the same week (or part-week).

A report request type 'DSM' sets up a request for a Demand Statement, which will be automatically advised to the ASTC third-party mailing house, and will be emailed or posted to the investor.

Participants will not receive an end-of-reporting advice. Participants can consider receipt of the Accepted Reporting Advice MT526) as an end of processing advice.

The selection parameters are:
- HIN
- Security Code
- Reporting ID 'DSM'
- Processing Frequency 'OO'
- Processing Period 'end of day'

FGM   **Aggregated Foreign to Foreign Allocations**

The Aggregated Foreign to Foreign Allocations report provides summary totals of net and inter subregister confirmed foreign movements (including foreign to foreign allocations) against selected holdings, during the nominated period.

Refer to Section 2.1.9 for details on confirmed foreign movements and foreign to foreign allocations.

The selection parameters are:
- HIN
- Security Code
- Start Date
- End Date

The following CHESS messages are returned:
- 514   Aggregated Foreign to Foreign Allocations

FHT   Full Holding Transaction

The Full Holding Transaction gives the full details of all transactions having been effected against selected holdings during the nominated period

These details may be used for full reconciliation or audit purposes.

The selection parameters are:
- HIN
- Security Code
- Transaction Id
- Start Date
- End Date
- Transaction Class

The following CHESS messages are returned:
- 022   Effected Holding Adjustment
- 146   Effected Net Settlement Movement
- 018   Effected Holding Transformation
- 034   Effected Takeover Transfer
- 050   Effected Security Code Change
- 042   Collateral Release
- 074   Full Single Entry CHESS to CHESS Transfer
- 052   Full Dual Entry CHESS to CHESS Transfer
- 054   Full CHESS to Certificated Transfer
- 056   Full Certificated to CHESS Transfer
- 058   Full Certificated to CHESS Conversion
- 060   Full Issuer Sponsored to CHESS Transfer
- 062   Full Issuer Sponsored to CHESS Conversion
- 068   Full CHESS to Issuer Sponsored Transfer
- 070   Full CHESS to Certificated Conversion
- 072   Full CHESS to Issuer Sponsored Conversion
- 090   Full Transferor Submitted Demand Transfer

FSI   Full Settlement Instruction

The Full Settlement Instruction report provides full details of all transactions during the nominated period, together with net units and fund movements and the closing unit holding balances for each settlement cycle.

If the Additional Reporting Parameter of "B" is specified, only outstanding (settled and suspended) settlement instructions are reported.

A single Full Settlement Instruction (180) provides current details for each Settlement Instruction. Either timestamps or underlying Transaction IDs highlight changes in status events (e.g. cancelled, matched, scheduled, settled).

A Full Adjusted Settlement Instruction (188) is generated for each adjustment to a settlement instruction. Adjustments include participant request, rescheduled settlement instructions and diary adjustments.

Transaction ID cannot be combined with Start/End Date parameters on the same reporting request. If the Start Date is not specified, by default, the earliest transaction date available online is used. If the End Date is not specified, by default, transactions for the current business date are reported.

The selection parameters are:
- HIN
- Security Code
- Transaction Id
- Start Date
- End Date
- Additional Reporting Parameter

The following CHESS messages are returned:
- 180   Full Settlement Instruction
- 188   Full Adjusted Settlement Instruction
- 192   Part-Settled Settlement Instruction

HBL   Holding Balance

The Holding Balance report returns the number of units held in each holding.

If HIN/Security Code parameters are provided, then CHESS reports current holding balances. If HIN/Security Code/As At Date parameters are provided, then CHESS reports holding balances as at the requested date.

The selection parameters are:
- HIN
- Security Code
- As At Date
- Additional Reporting Parameter

The following CHESS messages are returned:
- 508   Holding Daily Balance
- 522   Holding Balance

HCT   **Holding Control**

The Holding Control report provides details of CHESS holdings that have had no activity (movements) over a period of time.

The selection parameters are:
- HIN
- Security Code
- Number of Days (since last movement)

The following CHESS messages are returned:
- 522   Holding Balance

HLD   **Holder Detail**

The Holder Detail report provides static details for all holders of a controlling participant.

The selection parameters are:
- HIN

The following CHESS messages are returned:
- 222   Holder Detail

HLH   **Holder History**

The Holder Detail report provides historical static details for all holders of a controlling participant

The selection parameters are:
- HIN
- Start Date
- End Date

The following CHESS messages are returned:
- 224   Holder History

HMV   **Holding Net Movement**

The Holding Net Movement report returns net and inter subregister movements against selected holdings during the nominated period.

This report is available only to registries and participants acting as a warrant issuer's agent.

The selection parameters are:

- HIN
- Security Code
- Start Date
- End Date

The following CHESS messages are returned:

- 510   Holding Net Movement.

HRD   Holding Registration Detail

The Holding Registration Detail report shows full registration details for the nominated holding.

The selection parameters are:
- HIN
- Security Code
- Start Date
- End Date

The following CHESS messages are returned:

- 512   Holding Registration Details

HSB   Holding Subposition Balance

The Holding Subposition Balance report details the number of units for each holding subposition.

The selection parameters are:
- HIN
- Security Code
- Subposition Type
- Additional Reporting Parameter

The following CHESS messages are returned:

- 502   Holding Subposition Detail

HSP   Holding Subposition Detail

The Holding Subposition Detail report provides transaction details for holding subpositions.

The selection parameters are:
- HIN
- Security Code

- • Subposition Type
- • Transaction Id
- • Start Date
- • End Date

The following CHESS messages are returned:
- • 040 Accepted Collateral Removal Request
- • 028 Created Collateral
- • 032 Effected Takeover Acceptance
- • 042 Collateral Release
- • 030 Reduced Collateral
- • 038 Reversed Takeover Acceptance
- • 034 Effected Takeover Transfer
- • 086 Accepted Takeover Acceptance Removal Request
- • 088 Rejected Takeover Acceptance Removal Request
- • 078 Rejected Collateral Removal

HTX   **Holding Transaction**

The Holding Transaction report provides details of all transactions having been effected against selected holdings during the nominated period.

These details may be used for full reconciliation or audit purposes.

The selection parameters are:
- • HIN
- • Security Code
- • Transaction Id
- • Start Date
- • End Date

The following CHESS messages are returned:
- • 002 Effected Demand Single Entry CHESS to CHESS Transfer
- • 004 Effected Transferor Submitted Transfer
- • 006 Effected Demand Dual Entry CHESS to CHESS Transfer
- • 008 Effected CHESS to Registry Movement
- • 010 Applied Transferor Submitted Transfer
- • 018 Effected Securities Transformation
- • 022 Effected Holding Adjustment
- • 034 Effected Takeover Transfer
- • 042 Collateral Release
- • 172 Effected Registry to CHESS Conversion

- 174   Effected Registry to CHESS Transfer
- 146   Effected Net Settlement Movement

OBL   **Obligation**

The Obligation report identifies scheduled transactions for the day and projected unit and funds positions. This report notifies participants of the projected unit and funds positions in forthcoming settlement cycles.

To Request all outstanding instructions: specify neither Number of Days nor As At Date.

To Request Next Day's obligations EITHER specify an As At Date and do not specify Number of Days OR specify Number of Days and do not specify As At Date.

Note : A Notified Trade message will not be reported for crossings elected for opt out (refer section 7.2)

The selection parameters are:
- HIN
- Security Code
- Number of Days
- As At Date

The following CHESS messages are returned:
- 134   Scheduled Net Obligation
- 164   Notified Trade
- 166   Scheduled Dual Entry Settlement Instruction
- 106   Scheduled Single Entry Settlement CHESS to CHESS Transfer
- 148   Projected Cum Entitlement Position
- 150   Projected Funds Obligation
- 152   Projected Securities Position

OSL   **Outstanding SLS Loan**

The Outstanding SLS Loan report identifies SLS loans that are outstanding at the time of reporting.

The selection parameters are:
- HIN
- Security Code

The following CHESS messages are returned:
- 274   Adjusted Loan
- 286   Full Loan Instruction

PFD   **Payment Facility Detail**

The Payment Facility Detail report provides details of a participant's current payment facility

The selection parameters are:
- Payment Facility ID
- HIN

The following CHESS messages are returned:
- 230   Payment Facility Detail

PFH   **Payment Facility History**

The Payment Facility History report provides historical details of a participant's payment facilities.

The selection parameters are:
- Payment Facility ID
- HIN

The following CHESS messages are returned:
- 232   Payment Facility History

PPS   **Projected Position**

The Projected Position report provides participants with the projected unit and funds positions in forthcoming settlement cycles.

The selection parameters are:
- HIN
- Security Code
- Position Type
- As At Date

The following CHESS messages are returned:
- 148   Projected Cum Entitlement Position
- 150   Projected Funds Obligation
- 152   Projected Securities Position

RAC   **Rights Acceptance**

The Projected Position report provides participants with the total number of units that have been deducted from a nil-paid rights holding by the registry following acceptance of the rights of the holder.

The selection parameters are:
- HIN
- Security Code

The following CHESS messages are returned:
- 516   Rights Acceptance

RPD   **Reporting Request Detail**

The Reporting Request Detail report provides details of a current reporting request (i.e. the details of a previously lodged reporting request).

The selection parameters are:
- Transaction Id
- Reporting Id

The following CHESS messages are returned:
- 234   Reporting Request Detail

SCE   **Subregister Closure Exceptions**

The Subregister Closure Exceptions report provides details of transactions that are suspended due to the closure of the CHESS subregister.

The selection parameters are:
- HIN
- Security Code

The following CHESS messages are returned:
- 162   Suspended Settlement Instruction

SET   **Settlement**

The Settlement report provides details of all registry-to-CHESS transfer and conversion requests that remain unauthorised when the report is generated.

The selection parameters are:
- HIN
- Security Code

The following CHESS messages are returned:
- 124   Rescheduled Settlement Instruction
- 146   Effected Net Settlement Movement
- 156   Settled Settlement Instruction
- 170   Effected Net Funds Movement

> • 192 Part Settled Settlement Instruction

SMP **Movements Between Subregisters**

Participant request. The Movements Between Subregisters report provides details of movements between the CHESS subregister and the issuer sponsored subregisters. Transfer and conversion transactions for which registry confirmation is pending are included.

The selection parameters are:
- HIN
- Security Code
- Transaction ID
- Start Date
- End Date

The following CHESS messages are returned:
- 008 Effected CHESS to Registry Movement
- 016 Accepted Registry to CHESS Movement Request
- 076 Rejected Registry to CHESS Movement
- 172 Effected Registry to CHESS Conversion
- 174 Effected Registry to CHESS Transfer

SMR **Movements Between Subregisters**

Registry request. The Movements Between Subregisters report provides details of movements between the CHESS subregister and the issuer sponsored subregisters. Transfer and conversion transactions for which registry confirmation is pending are included.

The selection parameters are:
- HIN
- Security Code
- Transaction ID
- Start Date
- End Date

The following CHESS messages are returned:
- 008 Effected CHESS to Registry Movement
- 016 Accepted Registry to CHESS Movement Request
- 076 Rejected Registry to CHESS Movement
- 172 Effected Registry to CHESS Conversion
- 174 Effected Registry to CHESS Transfer

TCB   **Total Cum Entitlement Balance**

The Total Cum Entitlement Balance report returns the total of all cum entitlement balances held on the CHESS subregister for a specific corporate action.

This report is available only to registries and participants acting as a warrant issuer's agent.

The selection parameters are:
- Corporate Action Type ID
- Ex Date.

The following CHESS messages are returned:
- 524   Total Cum Entitlement Balance.

TPB   **Third Party Subposition Balance**

The Third Party Subposition Balance report details the holding subpositions held against a CHESS holding. This report should be used only where a participant is acting as, or on behalf of, a bidder in a takeover.

The selection parameters are:
- HIN
- Security Code
- As At Date
- Takeover Code
- Additional Reporting Parameter

The following CHESS messages are returned:
- 502   Holding Subposition Detail

TPD   **Third Party Subposition Details**

The Third Party Subposition Details report provides details of transactions that have effected holding subpositions held against a CHESS holding. This report should be used only only where a Participant is acting as, or on behalf of, a bidder in a takeover.

The selection parameters are:
- HIN
- Security Code
- Subposition Type
- Takeover Code
- Transaction Id
- Start Date
- End Date

The following CHESS messages are returned:

- 602   Effected ACH Transaction
- 610   Collateral Request
- 612   Collateral Removal Authorisation Request
- 702   Takeover Acceptance Removal Authorisation Request
- 704   Takeover Acceptance Notification
- 706   Effected Offeror Transaction

TSB   **Total Security Balance**

The Total Security Balance report returns all holding balances for a specific financial product. This total can be used to assist in the reconciliation of issued capital for a specific financial product.

This report is available only to registries and participants acting as a warrant issuer's agent.

The selection parameters are:

- Security Code.

The following CHESS messages are returned:

- 532   Total Security Balance.

TSH   **Top Security Holder**

The Top Security Holder report provides Issuers, or their nominated agent, with a subset of CHESS shareholder information relating to that Issuer. Only an Issuer can request this information, however an Issuer can nominate a third party agent to request and receive issuer information.

This can only be requested as an overnight report.

The selection parameters are:

- Security Code
- As At Date
- Position Type (selected increment of 100 (between 100 & 1000)

The following CHESS messages are returned:

- 560   Top Security Holder Report

URT **Unauthorised Registry Transaction**

Registry request. Unauthorised Registry Transaction reporting report details all Participant conversion and transfer requests that are as yet unauthorised by the relevant registry.

The selection parameters are:
- HIN
- Security Code
- Start Date
- End Date

The following CHESS messages are returned:
- 402 Certificated to CHESS Conversion Authorisation Request
- 404 Issuer Sponsored to CHESS Conversion Authorisation Request
- 406 Certificated to CHESS Transfer Authorisation Request
- 408 Issuer Sponsored to CHESS Transfer Authorisation Request

USD **User Detail**

The User Detail Reporting report provides a user with their details as currently maintained in CHESS.

The selection parameters are:
- PID

The following CHESS messages are returned:
- 226 User Detail

USH **User History**

The User History Reporting report provides a user with a history of their past details as maintained in CHESS.

The selection parameters are:
- PID
- Start Date
- End Date

The following CHESS messages are returned:
- 228 User History

USI   **Unmatched Instruction**

The Unmatched Instruction report identifies all unmatched transactions at report request time.

The selection parameters are:
- HIN
- Security Code

The following CHESS messages are returned:
- 012   Unmatched Demand Dual Entry CHESS/CHESS Transfer
- 102   Unmatched Dual Entry Settlement Instruction
- 130   Requested Settlement Instruction Change
- 178   Unmatched Dual Entry Settlement Instruction Cancellation Request

Static Data Reports

The following reports provide information about static data:

- HLD   Holder Detail
- HLH   Holder History
- HRD   Holding Registration Details
- PFD   Payment Facility Detail
- PFH   Payment Facility History
- TSH   Top Security Holder
- USD   User Detail Reporting
- USH   User History Reporting.

Balance Reports

The following reports provide balance information:

- CEB   Cum Entitlement Balance
- CFB   Counterparty Funds Balance
- FGM   Aggregated Foreign to Foreign Allocations
- HBL   Holding Balance
- HCT   Holding Control
- HSB   Holding Subposition Balance
- OBL   Obligation
- PPS   Projected Position
- RAC   Rights Acceptance
- TPB   Third Party Subposition Balance.

Participants acting as a warrant issuer's agents may also access the following balance reports (which are usually available only to registries and issuers):

- HMV   Holding net movement
- CMV   Cum entitlement net movement
- TCB   Total cum entitlement balance
- TSB   Total security balance.

Transactions Reports

The following reports provide information about transactions:

- CSI   Cancelled Instruction
- FHT   Full Holding Transaction
- FSI   Full Settlement Instruction
- HSP   Holding Subposition Detail
- HTX   Holding Transaction
- OSL   Outstanding SLS Loan

- SCE   Subregister Closure Exceptions
- SET   Settlement
- SMP   Movements between Subregisters (Participant)
- SMR   Movements between Subregisters (Registry)
- TPD   Third Party Subposition Details
- URT   Unauthorised Registry Transactions
- USI   Unmatched Instruction.

16.8 REQUESTING A REPORT

This procedure outlines how a participant requests a report.

PROCEDURE

16.8.1   The participant determines the report type required, selection parameters and frequency for a report request.

16.8.2   The participant sends the report request to CHESS.

CHESS notifies the participant that the request has been either accepted or rejected.

16.8.3   If the request is for a standing report, CHESS stores the request details.

16.8.4   CHESS generates the requested reporting messages either immediately or at a later processing period.

The reporting messages carry the transaction Id of the reporting request as the "Origin Transaction Id". CHESS suffixes the messages resulting from a reporting request with an "End of Reporting" message. This message signifies that a reporting request transmitted by the participant has been processed to completion, and all resulting messages have been sent to the requestor.

16.8.5   The participant internally processes the messages received and if required, generates a hard copy report.

Message Reference Table

Section	Message Number and Description		Sender	Recipient
16.8.2	503	Reporting Request	Participant	CHESS
16.8.2	526	Accepted Reporting Request	CHESS	Participant
16.8.2	518	Rejected Transaction	CHESS	Participant
16.8.4	538	End of Reporting	CHESS	Participant

16.9   CANCELLING A REPORTING REQUEST

This procedure outlines how a participant cancels a report request.

PROCEDURE

16.9.1   The participant identifies the report request to be cancelled.

16.9.2   The participant ensures the report request is still current and internally records the cancel request.

16.9.3   The participant sends a message to CHESS requesting cancellation of the report request.

16.9.4   CHESS notifies the participant that the request has been either effected or rejected.

16.9.5   The participant internally records completion.

Message Reference Table

Section	Message Number and Description		Sender	Recipient
16.9.3	505	Reporting Request Cancellation	Participant	CHESS
16.9.4	530	Cancelled Reporting Request	CHESS	Participant
16.9.4	518	Rejected Transaction	CHESS	Participant