



ASX – OTC Product Enhancements

Reconciliation guide – Asset Swaps (Actual/Actual.ICMA daycount) and IMM Rolls

Document purpose

This document provides a guide to demonstrate some minor OTC reporting enhancements made to facilitate reconciliation of trades referencing the Actual/Actual.ICMA daycount convention and AUD IMM Rolls.

Background

Following the successful completion of a market consultation process which closed at the end of April for the introduction of OTC fallback rate provisions and OTC product eligibility enhancements, **ASX will be introducing support for the Actual/Actual.ICMA daycount convention and AUD IMM rolls with a target implementation date of 27 June 2022.**

The specific consultation paper can be found [here](#); and the supporting OTC Rulebook and OTC Handbook changes can be found [here](#).

Trade level reporting

Note: No new columns or fields have been added to any report – existing fields will display the hard-coded system value for each convention from ASX's OTC Clearing Platform – Calypso.

List of trade level reports

- **EOD Cashflow Report** - File name: XXX_EODCASHFLOW_E / XXX_EODCASHFLOW_C_E (for Client data)
- **EOD Trade Open Report** - File name: XXX_TRADEOPEN_E / XXX_TRADEOPEN_C_E (for Client data)
- **Daily Trades** – File name: XXX_TRADE_E / XXX_TRADE_C_E (for Client data)
- **Monthly Trades** – File name: XXX_MONTHLYTRADE_M / XXX_MONTHLYTRADE_C_M (for Client Data)

Actual/Actual.ICMA daycount convention (Asset Swaps)

The existing columns “Pay leg DayCount” or “Rcv Leg DayCount” will contain “**ACTB/ACTB**” if the Actual.Actual.ICMA daycount convention is used in the transaction.

AUD IMM Rolls

The columns “Pay leg Date Roll” and/or “Rcv Leg Date Roll” will contain “**SFE**” if IMM AUD roll convention is used in the transaction.

Sample reports

ASX can provide sample reports to members upon request.