Money Market Phase 1 Reports and Queries Business Requirements Specifications

Excluding ATS and Electronic Trade Matching Engine Functionality

Version 2.4

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Confidential

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The dematerialisation of Market Securities Phase 1 includes securities in Generic Categories 1 & 2 only.

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1 INTRODUCTION

This document highlights the requirements for Money Market Settlement System (MMSS) business requirements specifications for Reports and On-line Queries.

2 REPORTS

Reports are usually produced overnight. There are three kinds of reports:

1. Request Only Reports: The user can select various options from a list of pre-defined parameters.

2. Event Triggered Reports: The contents are system defined and cannot be changed by the users.
e.g. New Money Market Security details broadcast.

3. Scheduled Reports: The user can select various options from a list of pre-defined parameters.
e.g. End-of-Day, Monthly, etc.

The reports will be transmitted in the form of SWIFT Messages. These are formalised data strings, which must be re-formatted into reports for screen display and printing by:

- The front-end that will be developed and supplied by Strate.
- The IT services of the requestor.

2.1 CSD TO ISSUER AGENT REPORTS

The CSD will provide Issuer Agents with the following reports:

- Pending Coupon and Maturity Dates Report
- Variable Coupon Rates per ISIN Report
- Money Market Security Details Report
- Holdings Per Beneficial Owner

Note: These reports will be provided to "direct" Business Partners. i.e. Issuers who are not "direct" Business Partners must obtain these reports via their Issuer Agents and Issuers who are "direct" Business Partners must obtain these reports via their Issuer Agent "role".

2.1.1 Pending Coupon and Maturity Dates Report: CSD to Issuer Agent

Note: This report will be provided to "direct" Business Partners. i.e. Issuers who are not "direct" Business Partners must obtain these reports via their Issuer Agents and Issuers who are "direct" Business Partners must obtain these reports via their Issuer Agent "role".

This report lists the Coupon and Maturity Payment Dates due in the following week. This report contains **only the ISIN's that have been issued by the Issuing Agent** receiving the report, and is sent every day as part of the end-of-day processes.

This report is sent as per Standing Instructions as part of the End of Day processes.

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Reporting Date and Time	M	Reporting Date must be equal to Current Date.
2	Issuer	M	Issuer BP Id.
3	Issuer Agent	M	Issuer Agent BP Id.
4	ISIN	M	International Securities Identification Number
5	Short Description	M	e.g. SCMB 7% 182 Days
6	Money Market Security Type	M	
7	Money Market Security Generic Category	M	Generic Category the Money Market Security belongs to; e.g. 1, 2, 3 or 4
8	Coupon Date	C	Next Coupon Payment Date.
9	Maturity Date	C	Maturity Date for the ISIN.
10	Issue Date	M	Issue Date for the ISIN.

If the Issuer / Issuer Agent finds any discrepancies, they must inform the CSD, and the problem must be resolved between the CSD and the Issuer / Issuer Agent.

2.1.2 Variable Coupon Rates per ISIN Report: CSD to Issuer Agent (Only Phase 2)

Note: This report will be provided to "direct" Business Partners. i.e. Issuers who are not "direct" Business Partners must obtain these reports via their Issuer Agents and Issuers who are "direct" Business Partners must obtain these reports via their Issuer Agent "role".

This report lists the Variable Coupon Rates per ISIN, applicable to the current Coupon Period, for the Money Market Securities with Coupon and Maturity[1] Dates in the following week for the requesting Issuer Agent, per associated Issuer.

This report is sent every Friday as part of the End-of-day processes.

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Reporting Date and Time	M	Reporting Date must be equal to Current Date.
2	Issuer	M	Issuers BP Id.
3	Issuer Agent	M	Issuer Agents BP Id.
4	ISIN	M	International Securities Identification Number
5	Short Description	M	e.g. SCMB 7% 182 Days
6	Money Market Security Type	M	
7	Money Market Security Generic Category	M	Generic Category the Money Market Security belongs to; e.g. 1, 2, 3 or 4
8	Coupon Date	C	The Next Coupon Payment Date for the ISIN.
9	Maturity Date	C	The Maturity Date for the ISIN.
10	Issue Date	M	The Issue Date for the ISIN
11	Date from which the Interest Rate Applies	M	The date from which the Interest Calculations will use the associated Interest Rate. (The associated Interest Rate will be used for all days subsequent to this date, until another Interest Rate, with an associated Date is captured)
12	Interest Rate	M	Mandatory for Generic Categories 3 and 4.

Fields 11 and 12 will repeat depending on the number of times the Interest Rate changes within the Coupon Period.

If the Issuer / Issuer Agent finds any discrepancies, they must inform the CSD, and the problem must be resolved between the CSD and the Issuer / Issuer Agent.

[1]Currently, most Money Market Securities have Final Coupon Payments on Maturity Date. Money Market Securities in Generic Category 4 currently have Final Coupon Payments on the 1st of the Month following Maturity Date. In the electronic Money Market, these conventions may change and the associated parameters in the Money Market Security master data must be consulted to ensure the Final Coupon Payments are all included into this report.

2.1.3 Money Market Security Details Report: CSD to Issuer Agent

Note: This report will be provided to "direct" Business Partners. i.e. Issuers who are not "direct" Business Partners must obtain these reports via their Issuer Agents and Issuers who are "direct" Business Partners must obtain these reports via their Issuer Agent "role".

This report lists the details of active MM Securities as per the selection criteria. This report can be sent to CSD Participants and Issuing Agents.

The report sequence is as follows:
- Generic Category
- Money Market Security Type
- ISIN

The report must be requested by:
- Issuer (a selected Issuer) ***and***
- By **one** of the "Date Ranges":
  - Issue Date Range: From Date may not be more than 1 month in the past
    (This condition is applicable only for ISINs that have matured)
    To Date may not be greater than Current Date.
  - Maturity Date Range: From Date may not be more than 1 month in the past

	Data Required	M/C/O	Data Description
1	Reporting Date and Time	M	Reporting Date must be equal to Current Date.
2	ISIN	M	International Securities Identification Number
3	Issuer	M	Issuers BP Id.
4	Issuer Agent	M	Issuer Agents BP Id.
5	Money Market Security Type	M	TB :NCD : etc.
6	Short Description	M	e.g. SCMB 7% 182 Days
7	Money Market Security Generic Category	M	1 : 2 : 3 : 4
8	Issue Date	M	Date of the Issue
9	Maturity Date	C	The date on which the Security Matures
10	Coupon Rate Type	C	Fixed : Variable on Coupon Interval only : Variable throughout the Coupon Period
11	Coupon Rate Calculation Description	O	e.g. Prime – 2 : JIBAR + 2 : etc. (Information only).
12	Coupon Rate	C	% at which Interest is calculated for Coupon Payments (For Variable Coupon Rate this is the initial rate).
13	Coupon Interval	C	The interval at which Coupon Payments are made: Days : Monthly : Quarterly : Bi-annually : Annually : Term
14	No. of Days in Coupon Interval	C	Mandatory in Coupon Interval = Days else N/A.
15	Coupon Payment Day	O	Day in the month on which the Coupon Payment is made should it not coincide with the day of the month on which the Money Market Security was Issued.
16	Final Coupon Payment on Maturity	C	Y : N
17	Cap Rate	O	Variable Rate Money Market Securities only. Maximum Coupon Rate. When Variable Rate > "Cap", the Cap Rate will be used to calculate the Coupon Payment.
18	Floor Rate	O	Variable Rated Money Market Securities only. Minimum Coupon Rate. When a Variable Rate < "Floor", the Floor Rate will be used to calculate the Coupon Payment.
19	Coupon Payment Indicator	C	Y : N
20	Automated Coupon Payment Calculation.	C	Y : N
21	Automated Coupon Payment Only	C	Y : N
22	Coupon Payment Calculation Method	C	<u>Coupon Payment Calculation Method 1 (Minimum Tradable Denomination)</u> Coupon Payment per SOR={[(Minimum Tradable Denomination * Coupon Rate * No. Days at Coupon Rate) / 365] rounded to 7 decimal places} * [(SOR Nominal Value / Minimum Tradable Denomination)] rounded to 2 decimal places <u>Coupon Payment Calculation Method 2 using Nominal Value</u> Coupon Payment per SOR=[(SOR Nominal Value * Coupon Rate * No. Days at Coupon Rate) / 365] rounded to 2 decimal places.

	Data Required	M/C/O	Data Description
			Coupon Payment Calculation Method 3 (Issuer Calculated) The Coupon Payment Method used when the Issuer has calculated the Coupon Payments and is supplying the Total Coupon Payment as the basis from which Beneficial Ownership level Coupon Payments are calculated. Coupon Payment per SOR=[(SOR Nominal Value / Total Issued Nominal Value) * Total Coupon Payment Amount supplied by the Issuer] rounded to 2 decimal places. Mandatory for Money Market Security Generic Category 2, 3 and 4
23	Minimum Tradable Denomination	M	If 0 : Default to 1
24	Issued Amount	M	The amount currently issued in the market.
25	Authorised Amount	O	
26	Acceptor	C	Applicable to some Generic Category 1 Money Market Securities.
27	Minimum Issue Denomination	O	

2.1.4 Holdings Per Beneficial Owner Report: CSD to Issuer Agent

Note: This report will be provided to "direct" Business Partners. i.e. Issuers who are not "direct" Business Partners must obtain these reports via their Issuer Agents and Issuers who are "direct" Business Partners must obtain these reports via their Issuer Agent "role".

This report lists the holdings per Beneficial Owners of MM Securities as per the selected Issuer. The Issuing Agent may request the MM Security holdings per Beneficial Owner as at the end of any banking day in the past six months.

This report is sent "On Request Only".

The selection options available will be:

	Selection Criteria	M/C/O	Requesting BP Id.	Description / Rules
1	Issuer:	M	Issuer Agent	Must be an "Issuer" on behalf of whom the requesting Issuer Agent acts.
2	As of Date:	M		End of any Business Day in the past six months. Should an earlier date be required, the data will need to be extracted from the archives and it will take a minimum of two business days to complete the request
3	Generic Category:	O		
4	Money Market Security Type:	O		
5	ISIN:	O		Cannot have ISIN and [Generic Category or Money Market Security Type]
6	≥ % of Issue:	O		Major Holders of Money Market Securities with ≥ the elected %
7	International Country Code:	O		Cannot have with Consolidated Client
8	Institutional / Individual Sector Code:	O		Cannot have with Consolidated Client
9	CSD Participant:	O		Cannot have with Consolidated Client
10	Consolidated Client:	O		Cannot have with Client Category, CSD Participant, Institutional / Individual Sector Code, International Country Code.
11	Client Category:	O		Cannot have with Consolidated Client

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Reporting Date and Time	M	Reporting Date must be equal to Current Date.
2	Issuer	M	Issuers BP Id.
3	Issuer Agent	M	Issuer Agents BP Id.
4	As of Date	M	Data will reflect the holdings as of EOD on this date.
5	ISIN	M	International Securities Identification Number
6	Money Market Security Short Description	M	Short description of the Money Market Security
7	Money Market Security Type	M	Type of Security e.g. NCDs, BAs etc.
8	Money Market Security Generic Category	M	Generic Category of the Money Market Security e.g. 1,2,3 or 4
9	CSD Participant	M	The BP Id. of the CSD Participant
10	Consolidated Client	M	Client Code of the Consolidated Client
11	Client Category	M	
12	Client Code	M	The unique identifier number held at the CSD
13	Client Name	M	The beneficial owner's name
14	Client Physical Address	M	Physical Address of the Beneficial Owner.
15	Client Postal Address	M	Postal Address of the Beneficial Owner.
16	International Country Code:	M	Country of Domicile of the Beneficial Owner
17	Institutional / Individual Sector Code	M	e.g. 100 = Non-Resident Individuals and Companies, etc.
18	Total Holdings (i.e. Beneficial Holdings)	M	Nominal Value held in Beneficial Owner SOR Securities Account. (Free Balance + Trading Reserve Balance + Pledge Balance To)

2.2 *ISSUER AGENT TO CSD REPORTS*

Issuer Agents must provide the CSD with the following report per associated Issuer for the ISINs that they have issued and which have not yet matured.

2.2.1 Amount on Issue Report: Issuer Agent to CSD

Note: These reports will be provided by the Issuer Agents or for Issuers who are "direct" Business Partners via their Issuer Agent "role".

This report provides the CSD with the amount on issue per ISIN.

The Issuer Agent must provide the CSD with this report every business day, at EOD. The CSD must reconcile this to their records on a daily basis.

The CSD will send back to the Issuer Agent an exception report where the Issued amounts do not agree.

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	ISIN	M	International Securities Identification Number
2	Short Description	O	e.g. SCMB 7% 182 Days
3	Reporting Date	M	Date the Amount on Issue is Reported. Reporting Date must be equal to Current Date.
4	Issuer's Reconciliation Account	M	Issuer's Reconciliation Account
5	Amount on Issue	M	The total Amount on Issue for a particular ISIN.

2.3 *CSD TO TRADER BACK-OFFICE REPORTS (NEEDS TO BE REVIEWED IN LIGHT OF ETME)*

The CSD must provide Traders with the following report:

- Money Market Security Details Report

2.3.1 Money Market Security Details Report: CSD to Trader (TBC by MMA)

(This was changed because this is sensitive info which could give competitor traders and advantage in determining how the opposition is positioning themselves. It was changed to a specific query which would provide info on 1 ISIN only. Over and above tis – this will have to be reviewed in light of the ETME.

This report supplies the details of active Money Market Securities as per the selection criteria.

This report is sent "On Request Only" as part of the End-of-day processes.

The report sequence is as follows:
- Generic Category
- Money Market Security Type
- ISIN

The report must be requested by:

- "Issuer" (a selected Issuer) ***and***
- By <u>**one**</u> of the "Date Ranges":
  - Issue Date Range: From Date may not be more than 1 month in the past
    To Date may not be greater than Current Date.
  - Maturity Date Range: From Date may not be more than 1 month in the past.

	Data Required	M/C/O	Data Description
1	Reporting Date and Time	M	Reporting Date must be equal to Current Date.
2	Trader	M	Trader BP Id.
3	ISIN	M	International Securities Identification Number
4	Issuer	M	Issuers BP Id.
5	Issuer Agent	M	Issuer Agents BP Id.
6	Money Market Security Type	M	TB :NCD : etc.
7	Short Description	M	e.g. SCMB 7% 182 Days
8	Money Market Security Generic Category	M	1 : 2 : 3 : 4
9	Issue Date	M	Date of the Issue
10	Maturity Date	M/O	The date on which the Security Matures
11	Coupon Rate Type	M/O	Fixed : Variable on Coupon Interval only : Variable throughout the Coupon Period
12	Coupon Rate Calculation Description	M/O	e.g. Prime – 2 : JIBAR + 2 : etc. This field is descriptive and used for information only.
13	Coupon Rate	M/O	% at which Interest is calculated for the Coupon Payments (For Variable Coupon Rate Securities this is the Initial Rate).
14	Coupon Interval	C	The interval at which Coupon Payments are made: Days : Monthly : Quarterly : Bi-annually : Annually : Term
15	No. of Days in Coupon Interval	C	Mandatory in Coupon Interval = Days else N/A.
16	Coupon Payment Day	O	The day in the month on which the Coupon Payment is to be made should it not coincide with the day of the month on which the Money Market Security was Issued.
17	Final Coupon Payment on Maturity	M	Y : N
18	Cap Rate	O	Variable Rated Money Market Securities only. Maximum Coupon Rate at which Coupon Payments will be calculated. When a Variable Rate > "Cap", the Cap Rate will be used to calculate the Coupon Payment.
19	Floor Rate	O	Variable Rated Money Market Securities only. Minimum Coupon Rate at which Coupon Payments will be calculated. When a Variable Rate < "Floor", the Floor Rate will be used to calculate the Coupon Payment.
20	Coupon Payment Indicator	M	Y : N
21	Automated Coupon Payment Calculation	M	Y : N
22	Automated Coupon Payment Only	M	Y : N
23	Coupon Payment Calculation Method	M/O	<u>Coupon Payment Calculation Method 1 (Minimum Tradable</u>

	Data Required	M/C/O	Data Description
			Denomination) Coupon Payment per SOR={[(Minimum Tradable Denomination * Coupon Rate * No. Days at Coupon Rate) / 365] rounded to 2 decimal places} * [(SOR Nominal Value / Minimum Tradable Denomination)] rounded to 2 decimal places Coupon Payment Calculation Method 2 using Nominal Value Coupon Payment per SOR=[(SOR Nominal Value * Coupon Rate * No. Days at Coupon Rate) / 365] rounded to 2 decimal places. Coupon Payment Calculation Method 3 (Issuer Calculated) The Coupon Payment Method used when the Issuer has calculated the Coupon Payments and is supplying the Total Coupon Payment as the basis from which Beneficial Ownership level Coupon Payments are calculated. Coupon Payment per SOR=[(SOR Nominal Value / Total Issued Nominal Value) * Total Coupon Payment Amount supplied by the Issuer] rounded to 2 decimal places. Mandatory for Money Market Security Generic Category 2, 3 and 4
24	Minimum Tradable Denomination	M	If 0 : Default to 1
25	Acceptor	C	Applicable to some Generic Category 1 Money Market Securities.

2.4 CSD TO CSD PARTICIPANT REPORTS

The CSD must provide CSD Participants with the following reports:

- Pending Coupon and Maturity Dates Report
- Variable Coupon Rates per ISIN Report
- Money Market Security Details Report
- Statement of Reported Trades for the Day
- Statement of Holdings
- Statement of Transactions
- Client Details
- Pledges of Money Market Securities Pending Maturity

2.4.1 Pending Coupon and Maturity Dates Report : CSD to CSD Participant

This report provides the CSD Participant with dates for Money Market Securities where Coupon and Maturity events are due the following week. i.e. Every Friday, at the end of the business day. This report will contain either the Money Market Securities that are ***currently*** held by that CSD Participant / CSD Participant's clients, or all ISINs. If the CSD Participant opts for only the ISINs that are currently held by the clients of the CSD Participant, and the CSD Participant's clients acquire different Money Market Security/s thereafter, the CSD Participant can view the pending Coupon and Maturity events for those Money Market Securities using the query function.

This report is sent every Friday as per Standing Instructions as part of the End-of-day processes.

The CSD Participant can request the report for:

- All ISINs.
- Only ISINs held by the CSD Participant / CSD Participant's Clients.

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Reporting Date and Time	M	Reporting Date must be equal to Current Date.
2	CSD Participant	M	CSD Participant BP Id.
3	ISIN	M	International Securities Identification Number
4	Short Description	M	e.g. SCMB 7% 182 Days
5	Money Market Security Type	M	
6	Money Market Security Generic Category	M	1 : 2 : 3 : 4
7	Issuer	M	Issuers BP Id.
8	Issuer Agent	M	Issuer Agents BP Id.
9	Coupon Date	C	The Next Coupon Payment Date for the ISIN.
10	Maturity Date	C	The Maturity Date for the ISIN.
11	Issue Date	M	The Issue Date for the ISIN.
12	Coupon Rate	C	Mandatory for Generic Categories 2, 3 and 4.

Either Field 9 or Field 10 is mandatory (Both can be present).

Note: This report is sorted based on the Coupon / Maturity Date; i.e. in date sequence, earliest to latest.

2.4.2 Variable Coupon Rates per ISIN Report : CSD to CSD Participant (Phase 2)

This report details Variable Coupon Rates per ISIN, applicable to the current Coupon Period for the Securities with Coupon and Maturity[1] Dates in the following week.

This report is sent every Friday as part of the End-of-day processes.

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Reporting Date and Time	M	Reporting Date must be equal to Current Date.
2	CSD Participant	M	CSD Participant BP Id.
3	ISIN	M	International Securities Identification Number
4	Short Description	M	e.g. SCMB 7% 182 Days
5	Money Market Security Type	M	
6	Money Market Security Generic Category	M	3 : 4
7	Issuer	M	Issuers BP Id.
8	Issuer Agent	M	Issuer Agents BP Id.
9	Coupon Date	C	The Next Coupon Payment Date for the ISIN.
10	Maturity Date	C	The Maturity Date for the ISIN.
11	Issue Date	M	The Issue Date for the ISIN
12	Date from which the Interest Rate Applies	M	The date from which the Interest Calculations will use the associated Interest Rate. (The associated Interest Rate will be used for all days subsequent to this date, until another Interest Rate, with an associated Date is captured)
13	Interest Rate	M	Mandatory for Generic Categories 3 and 4.

Fields 12 and 13 will repeat depending on the number of times the Interest Rate changes within the Coupon Period.

[1]Generic Category 2 and 3 Money Market Securities have Final Coupon Payments on Maturity Date. Money Market Securities in Generic Category 4 currently have Final Coupon Payments on the 1st of the Month following Maturity Date. In the electronic Money Market, these conventions may change and the associated parameters in the Money Market Security master data must be consulted to ensure the Final Coupon Payments are all included into this report.

2.4.3 Money Market Security Details Report: CSD to CSD Participant

This report supplies the details of active Money Market Securities as per the selection criteria.

This report is sent "On Request Only" as part of the End-of-day processes.

The report sequence is as follows:
- Generic Category
- Money Market Security Type
- ISIN

The report must be requested by:
- Issuer (a selected Issuer) ***and***
- By **one** of the "Date Ranges":
  - Issue Date Range: From Date may not be more than 1 month in the past
    To Date may not be greater than Current Date.
  - Maturity Date Range: From Date may not be more than 1 month in the past
    To Date may not be greater than Current Date.

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Reporting Date and Time	M	Reporting Date must be equal to Current Date.
2	CSD Participant	M	CSD Participant BP Id.
3	ISIN	M	International Securities Identification Number
4	Issuer	M	Issuers BP Id.
5	Issuer Agent	M	Issuer Agents BP Id.
6	Money Market Security Type	M	TB :NCD : etc.
7	Short Description	M	e.g. SCMB 7% 182 Days
8	Money Market Security Generic Category	M	1 : 2 : 3 : 4
9	Issue Date	M	Date of the Issue
10	Maturity Date	C	The date on which the Security Matures
11	Coupon Rate Type	C	Fixed : Variable on Coupon Interval only : Variable throughout the Coupon Period
12	Coupon Rate Calculation Description	O	e.g. Prime – 2 : JIBAR + 2 : etc. This field is descriptive and used for information only.
13	Coupon Rate	C	% at which Interest is calculated for the Coupon Payments (For Variable Coupon Rate Securities this is the Initial Rate of the issue).
14	Coupon Interval	C	The interval at which Coupon Payments are made: Days : Monthly : Quarterly : Bi-annually : Annually : Term
15	No. of Days in Coupon Interval	C	Mandatory in Coupon Interval = Days else N/A.
16	Coupon Payment Day	C	The day in the month on which the Coupon Payment is to be made should it not coincide with the day of the month on which the Money Market Security was Issued.
17	Final Coupon Payment on Maturity	M	Y : N
18	Cap Rate	O	Variable Rated Money Market Securities only. Maximum Coupon Rate at which Coupon Payments will be calculated. When a Variable Rate > "Cap", the Cap Rate will be used to calculate the Coupon Payment.
19	Floor Rate	O	Variable Rated Money Market Securities only. Minimum Coupon Rate at which Coupon Payments will be calculated. When a Variable Rate < "Floor", the Floor Rate will be used to calculate the Coupon Payment.
20	Coupon Payment Indicator	M	Y : N
21	Automated Coupon Payment Calculation	M	Y : N
22	Automated Coupon Payment Only	M	Y : N
23	Coupon Payment Calculation Method	M/O	<u>Coupon Payment Calculation Method 1 (Minimum Tradable Denomination)</u> Coupon Payment per SOR={[(Minimum Tradable Denomination * Coupon Rate * No. Days at Coupon Rate) / 365] rounded to 2 decimal places} * [(SOR Nominal Value / Minimum Tradable Denomination)] rounded to 2 decimal places <u>Coupon Payment Calculation Method 2 using Nominal Value</u> Coupon Payment per SOR=[(SOR Nominal Value * Coupon Rate * No. Days at Coupon Rate) / 365] rounded to 2 decimal places.

	Data Required	M/C/O	Data Description
			Coupon Payment Calculation Method 3 (Issuer Calculated) The Coupon Payment Method used when the Issuer has calculated the Coupon Payments and is supplying the Total Coupon Payment as the basis from which Beneficial Ownership level Coupon Payments are calculated. Coupon Payment per SOR=[(SOR Nominal Value / Total Issued Nominal Value) * Total Coupon Payment Amount supplied by the Issuer] rounded to 2 decimal places. Mandatory for Money Market Security Generic Category 2, 3 and 4
24	Minimum Tradable Denomination	M	If 0 : Default to 1
25	Acceptor	C	Applicable to some Generic Category 1 Money Market Securities.

2.4.4 Statement of Holdings Report: CSD to CSD Participant

This report provides the CSD Participant with the Statement of Nominal and Pledged Holdings, per SOR Securities Account of their clients, as of the end of the Current Business Day.

The CSD must provide the CSD Participant with this report every business day, as part of the End-of-day processes. The CSD Participant must reconcile this to their records on a daily basis.

The following details will be supplied:

	Data Required	M/O	Data Description
1	Reporting Date and Time	M	Reporting Date must be equal to Current Date.
2	CSD Participant	M	CSD Participant BP Id.
3	SOR Securities Account	M	The Client's SOR Securities Account
4	ISIN	M	International Securities Identification Number
5	Short Description	O	e.g. SCMB 7% 182 Days
6	Total Holdings	M	The Nominal Value of the SOR Securities Account Total Holding held by the Beneficial Owner in the SOR Securities Account. i.e (Free Balance + Pledge Balance To)
7	Free Balance	M	Unencumbered Holding.
8	Pledge Balance To	M	Reflects the amount of the holding that has been used as pledges against loans from any party other than the SARB.

2.4.5 Statement of Transactions Report: CSD to CSD Participant

This report provides the CSD Participant with the Statement of Settled Transactions per SOR Account of their clients, as of the end of any Banking Day in the past 30 days.

This report is sent "On Request" only.

The user can request this report for transactions pertaining to the requesting CSD Participant only per SOR Account:

- SOR Account
- ISIN (one specific ISIN or all ISINs)
- Settlement Date Range
- Client (one specific client)

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Reporting Date and Time	M	Reporting Date must be equal to Current Date.
2	"From and To" Settlement Dates	M	Users selection
3	Trade Date	M	Usually the same as the Settlement Date
4	CSD Participant	M	CSD Participant BP Id.
5	SOR Securities Account	M	The Client's SOR Securities Account
6	Client Code	M	The unique identifier number held at the CSD
7	ISIN	M	International Securities Identification Number
8	Short Description	O	e.g. SCMB 7% 182 Days
9	Opening Balance	M	The Opening Balance for the Current Date
10	Trade Type	M	e.g. DVP, DFP etc.
11	Buy / Sell Indicator	M	Whether ISIN is bought or sold
12	Settlement Date	M	The Settlement Date of the Transaction
13	Nominal Value	M	The Nominal Value of the Trade
14	Consideration	C	The Consideration of the Trade
15	CSD Reference No.	M	The CSD Reference No. of the Trade
16	Closing Balance	M	The Closing Balance for the Current Date

2.4.6 Client Details Report: CSD to CSD Participant

This report provides the CSD Participant with the details of their Clients. This report is sent "On Request" only.

It will be extracted and transmitted to the requestor as part of the End-of-Day processes.

The user can request this report by one of the following options:

- Client Category
- SARB Institutional Sector Code
- Client Creation Date Range
- Client (one specific Client only)
- Client Status.

The following details will be supplied -

	Data Required	M/O	Data Description
1	Reporting Date and Time	M	Reporting Date must be equal to Current Date
2	CSD Participant	M	CSD Participant BP Id.
3	Client Category	M/O	
4	Institutional Sector Code	M/O	e.g. 100 = Non-Resident Individuals and Companies 300 = Banks.
5	Client Code	M	The unique identifier number held at the CSD
6	Client Status	M	The status of the client in the Money Market Central Client Register; i.e. "Active", "Dormant" , Frozen" or "Rein".
7	Client Identification Data	M	Refer to **4.2. Money Market CENTRAL CLIENT REGISTER – CLIENT IDENTIFICATION DATA**
8	Client Location Code	O	This could be a branch or division. e.g. Old Mutual (CT) or (JHB)
9	Consolidated Client Code	C	Links this Client SOR Securities Accounts to another Client who is their SOR Securities Account Manager/Custodian. e.g. Fund Manager
10	Client's Name	M	The beneficial owner's name
11	Client's Address	M	Physical Address of the Beneficial Owner, specific to the CSD Participant. (Can repeat up to 5 times)
12	Client Contact Details	M	Postal Address of the Beneficial Owner, specific to the CSD Participant. (Can repeat up to 5 times)
13	SOR Securities Account	M	SOR Securities Account Number, specific to the CSD Participant. (Can repeat up to 10 times)
14	Language Indicator	M	Values: 01 – 11 01 – English 02 – Afrikaans Default is 01 (only 01 or 02 currently in use)
15	International Country Code:	M	Country of Domicile of the Beneficial Owner
17	Client Creation Date and Time	M	The date and time the client was created at the CSD.
18	Client Amendment Date and Time	M	The date and time the client was last amended at the CSD.
19	Client Freeze Date and Time	M	The date and time the client was frozen at the CSD.
20	Client Reinstate Date and Time	M	The date and time the client was reinstated at the CSD.
21	Client Dormant Date and Time	M	The date and time the client was Dormant at the CSD.

2.4.7 Pledges of Money Market Securities Pending Maturity Report: CSD to CSD Participant

This report provides the CSD Participant with the detail making up the Pledged Balances, per SOR Securities Account of their clients, as of the end of the Current Business Day, where the Money Market Securities Pledged will reach Maturity Date within the next three business days.

The CSD must provide the CSD Participant with this report every business day, at EOD.

This report will be sent in the following sequence:

1. Client
2. ISIN
3. Pledge To

The following details will be supplied:

	Data Required	M/O	Data Description
1	Reporting Date and Time	M	Reporting Date must be equal to Current Date.
2	Pledgor CSD Participant BP Id.	M	Pledgor CSD Participant BP Id.
3	Client Code	M	The Client's Unique Identifier in the CSD.
4	SOR Securities Account	M	
5	ISIN	M	International Securities Identification Number
6	Short Description	O	e.g. SCMB 7% 182 Days
7	Issue Date	M	
8	Maturity Date	M	
9	Pledged To	M	CSD Participant BP Id. and Client Code (Pledgee)
10	Nominal Value of Pledge	M	

3 QUERIES

Information can be viewed real time via a Front End (either supplied by CSD or in-house).

1. Standard Queries: The contents of the queries are system defined and cannot be changed by the users.
These will also include a split screen function that will allow the traders to query all trades booked against them, and their respective statuses (colour coded accordingly).

2. Parameter-driven Queries: The user can select various options in these queries, from a list of pre-defined parameters.

3. These are similar to “on-line reports”.

The queries will be SWIFT Messages, which are formalised data strings which must be re-formatted into queries for screen display and printing by:

- The front-end that will be developed and supplied by Strate.
- The IT services of the requestor.

3.1 ISSUER AGENT QUERIES

The Issuer Agents will have access to the following queries:

3.1.1 Issuer Agent Money Market Security Details Query

Note: This query will be provided to "direct" Business Partners. i.e. Issuers who are not "direct" Business Partners must obtain these data via their Issuer Agents and Issuers who are "direct" Business Partners must access this query via their Issuer Agent "role".

This query displays details of active Money Market Securities as per the selection criteria for the requesting Issuer Agent, per associated Issuer. The query sequence is as follows:

- Generic Category
- Money Market Security Type
- ISIN

The query must be requested by:

- An "Issuer Agent" for the ISINs of "Issuers" on behalf of whom the agent issues **and**
- By **one** of the "Date Ranges":
  - Issue Date Range: From Date may not be more than 1 month in the past
    To Date may not be greater than Current Date.
  - Maturity Date Range: From Date may not be more than 1 month in the past.

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Query Date and Time	M	Reporting Date must be equal to Current Date.
2	ISIN	M	International Securities Identification Number
3	Issuer	M	Issuers BP Id.
4	Issuer Agent	M	Issuer Agents BP Id.
5	Money Market Security Type	M	TB : NCD : etc.
6	Short Description	M	e.g. SCMB 7% 182 Days
7	Money Market Security Generic Category	M	1 : 2 : 3 : 4
8	Issue Date	M	Date of the Issue
9	Maturity Date	C	The date on which the Security Matures
10	Coupon Rate Type	C	Fixed : Variable on Coupon Interval only : Variable throughout the Coupon Period
11	Coupon Rate Calculation Description	O	e.g. Prime – 2 : JIBAR + 2 : etc. (Information only).
12	Coupon Rate	C	% at which Interest is calculated for Coupon Payments (For Variable Coupon Rate this is the initial rate).
13	Coupon Interval	C	The interval at which Coupon Payments are made: Days : Monthly : Quarterly : Bi-annually : Annually : Term
14	No. of Days in Coupon Interval	C	Mandatory in Coupon Interval = Days else N/A.
15	Coupon Payment Day	O	Day in the month on which the Coupon Payment is made should it not coincide with the day of the month on which the Money Market Security was Issued.
16	Final Coupon Payment on Maturity	M	Y : N
17	Cap Rate	O	Variable Rated Money Market Securities only. Maximum Coupon. When Variable Rate > "Cap", the Cap Rate will be used to calculate the Coupon Payment.
18	Floor Rate	O	Variable Rated Money Market Securities only. Minimum Coupon Rate. When a Variable Rate < "Floor", the Floor Rate will be used to calculate the Coupon Payment.
19	Coupon Payment Indicator	M	Y : N
20	Automated Coupon Payment Calculation	M	Y : N
21	Automated Coupon Payment Only	M	Y : N
22	Coupon Payment Calculation Method	C	<u>Coupon Payment Calculation Method 1 (Minimum Tradable Denomination)</u> Coupon Payment per SOR={[(Minimum Tradable Denomination * Coupon Rate * No. Days at Coupon Rate) / 365] rounded to 2 decimal places} * [(SOR Nominal Value / Minimum Tradable Denomination)] rounded to 2 decimal places <u>Coupon Payment Calculation Method 2 using Nominal Value</u> Coupon Payment per SOR=[(SOR Nominal Value * Coupon Rate * No. Days at Coupon Rate) / 365] rounded to 2 decimal places.

	Data Required	M/C/O	Data Description
			Coupon Payment Calculation Method 3 (Issuer Calculated) The Coupon Payment Method used when the Issuer has calculated the Coupon Payments and is supplying the Total Coupon Payment as the basis from which Beneficial Ownership level Coupon Payments are calculated. Coupon Payment per SOR=[(SOR Nominal Value / Total Issued Nominal Value) * Total Coupon Payment Amount supplied by the Issuer] rounded to 2 decimal places. Mandatory for Money Market Security Generic Category 2, 3 and 4
23	Minimum Tradable Denomination	M	If 0 : Default to Nominal Value of Issue
24	Issued Amount	M	The amount currently issued in the market.
25	Authorised Amount	O	
26	Acceptor	C	Applicable to some Generic Category 1 Money Market Securities.
27	Minimum Issue Denomination	O	

3.1.2 Issuer Agent Pending Coupon and Maturity Dates Query

Note: This query will be provided to "direct" Business Partners. i.e. Issuers who are not "direct" Business Partners must obtain these data via their Issuer Agents and Issuers who are "direct" Business Partners must access this query via their Issuer Agent "role".

This details the Pending Coupon and Maturity Dates that fall in the next seven days for Money Market Securities that the Issuer Agent has issued.

The user can view the Pending Coupon and Maturity Dates using the following Input Criteria:

- Money Market Security Generic Category.
- Money Market Security Type.
- ISIN.

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Query Date and Time	M	Reporting Date must be equal to Current Date.
2	Issuer	M	Issuer BP Id.
3	Issuer Agent	M	Issuer Agent BP Id.
4	ISIN	M	International Securities Identification Number
5	Short Description	M	e.g. SCMB 7% 182 Days
6	Money Market Security Type	M	
7	Money Market Security Generic Category	M	The generic category the Money Market Security belongs to; e.g. 1, 2, 3 or 4
8	Coupon Date	C	The Next Coupon Payment Date for the ISIN.
9	Maturity Date	C	The Maturity Date for the ISIN.
10	Issue Date	M	The Issue Date for the ISIN.

3.1.3 Issuer Agent Variable Coupon Rates per ISIN Query (Phase 2)

Note: This query will be provided to "direct" Business Partners. i.e. Issuers who are not "direct" Business Partners must obtain these data via their Issuer Agents and Issuers who are "direct" Business Partners must access this query via their Issuer Agent "role".

This query details the Variable Coupon Rates per ISIN, applicable to the current Coupon Period for the Securities with Coupon and Maturity Payment Dates in the following week for the requesting Issuer Agent, per associated Issuer.

The selection option available will be: ISIN

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Query Date and Time	M	Reporting Date must be equal to Current Date.
2	Issuer	M	Issuer BP Id.
3	Issuer Agent	M	Issuer Agent BP Id.
4	ISIN	M	International Securities Identification Number
5	Short Description	M	e.g. SCMB 7% 182 Days
6	Money Market Security Type	M	
7	Money Market Security Generic Category	M	The generic category the Money Market Security belongs to e.g. 1, 2, 3 or 4
8	Coupon Date	M/O	The Next Coupon Payment Date for the ISIN.
9	Maturity Date	M/O	The Maturity Date for the ISIN.
10	Issue Date	M	The Issue Date for the ISIN.
11	Date from which Interest Rate Applies	M	Date from which Interest Calculations will use the associated Interest Rate. (The associated Interest Rate will be used for all days subsequent to this date, until another Interest Rate, with an associated Date is captured)
12	Interest Rate	M	Mandatory for Generic Categories 3 and 4.

Fields 11 and 12 will repeat depending on the number of times the Interest Rate changes within the Coupon Period.

If the Issuer / Issuer Agent finds any discrepancies, they must inform the CSD, and the problem must be resolved between the CSD and the Issuer / Issuer Agent.

3.1.4 Issuing Agent Holdings Per Beneficial Owner

This query provides the details of the Beneficial Owners of Money Market Securities that the Issuer as specified in the "Selection Criteria" has issued.

The user can view the ***current*** MMS holdings per Beneficial Owner, or the MMS holdings per Beneficial Owner as of the end of **any** Banking Day, ***in the past month***.

The selection options available will be:

	Selection Criteria	Requesting CSD Participant	M/C/O	Description / Rules
1	Issuer:	Issuing Agent	M	Must be an "Issuer" on behalf of whom the requesting Issuing Agent acts.
2	As of Date:		M	End of any Banking Day in the past month.
3	ISIN:		O	

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Query Date & Time	M	Reporting Date must be equal to Current Date.
2	Issuer CSD Participant Code	M	
3	As of Date	M	The data will reflect the holdings as of the EOD on the requested date.
4	ISIN	M	International Securities Identification Number
5	MMS Short Description	C	Short description of the MMS
6	MMS Type	C	Type of Security e.g. NCDs, BAs etc.
7	MMS Generic Category	C	Generic Category of the MMS e.g. 1,2,3 or 4
8	CSD Participant	C	The CSD Participant Code of the CSD Participant
9	Consolidated Client	C	Client Code of the Consolidated client
10	Client Category	C	
11	Client Code	M	The unique identifier number held at the CSD
12	Client Name	M	The beneficial owner's name
13	Client Physical Address	M	Physical Address of the Beneficial Owner.
14	Client Postal Address	M	Postal Address of the Beneficial Owner.
15	International Country Code:	M	Country of Domicile of the Beneficial Owner
16	Institutional / Individual Sector Code	M	e.g. 100 = Non-Resident Individuals and Companies 300 = Banks.
17	Total Holdings (i.e. Beneficial Holdings)	M	Nominal Value of the IOR Trading Account Total Holding held by the Beneficial Owner. (Free Balance+Trading Reserve Balance+Pledge Balance To)

3.2 TRADER QUERIES

The following queries will be available to Traders:

3.2.1 Trader Trading Queries

- **Trader Pending Transactions Query**

This lists details the pending transactions (i.e. trades that have not yet settled), for which the requesting Trader is either the Trading-party or the Counterparty in the trades, per SOR Securities Account, for the current date.

The Trading query "Pending Transactions" requires the following details:

	Data Required	M/O	Data Description
1	Query Date and Time	M	Reporting Date must be equal to Current Date.
2	Trader BP Id.	M	Trader's BP Id. Or Counterparty's BP Id.
3	SOR Securities Account	M	The Trader's Client's SOR Securities Account.
4	CSD Participant of Client	M	The BP Id. Of the Client's CSD Participant
5	Client Code	M	The Client's Unique identifier in the CSD
6	Trade Type	M	e.g. DVP, RVP etc…
7	ISIN	M	International Securities Identification Number
8	Short Description	M	e.g. SCMB 7% 182 Days
9	Nominal Value	M	The Nominal Value
10	CSD Reference No.	M	CSD Reference
11	Transaction Status	M	e.g. Matched / Unmatched / Settled and Failed.
12	Nominal Value	M	The Nominal Value of the trade.
13	Consideration	O	The settlement amount of the trade.
14	Settlement Date	M	The settlement date of the trade.
15	Trade Date	M	The trade date.
16	Trade Rate	O	For trades that are against payments.
17	Counterparty	M	The BP Id. Of the Counterparty for Counterparty Unmatched Trades.
18	Unique trade ref and bilateral allocation number	M	Unique trade ref and bilateral allocation number
19	ITR	M	Internal Trade ref Number

3.2.2 Trader Money Market Security Details Query

This query displays details of active Money Market Securities as per the selection criteria:

The query sequence is as follows:
- Generic Category
- Money Market Security Type
- ISIN

The query must be requested by: “Issuer” and by one of the “Date Ranges”:
- (a selected Issuer)

  and
- By **one** of the “Date Ranges”:
  - Issue Date Range: From Date may not be more than 1 month in the past
    To Date may not be greater than Current Date.
  - Maturity Date Range: From Date may not be more than 1 month in the past

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Query Date and Time	M	Reporting Date must be equal to Current Date.
2	Trader BP Id.	M	
3	ISIN	M	International Securities Identification Number
4	Issuer	M	Issuers BP Id.
5	Issuer Agent	M	Issuer Agents BP Id.
6	Money Market Security Type	M	TB : NCD : etc.
7	Short Description	M	e.g. SCMB 7% 182 Days
8	Money Market Security Generic Category	M	1 : 2 : 3 : 4
9	Issue Date	M	Date of the Issue
10	Maturity Date	C	The date on which the Security Matures
11	Coupon Rate Type	C	Fixed : Variable on Coupon Interval only : Variable throughout the Coupon Period
12	Coupon Rate Calculation Description	C	e.g. Prime – 2 : JIBAR + 2 : etc. (Information only).
13	Coupon Rate	C	Percentage at which Interest is calculated for the Coupon Payments (For Variable Coupon Rate Securities this is the Initial Rate of the issue).
14	Coupon Interval	C	The interval at which Coupon Payments are made: Days : Monthly : Quarterly : Bi-annually : Annually : Term
15	No. of Days in Coupon Interval	C	Mandatory in Coupon Interval = Days else N/A.
16	Coupon Payment Day	O	The day in the month on which the Coupon Payment is to be made should it not coincide with the day of the month on which the Money Market Security was Issued.
17	Final Coupon Payment on Maturity	M	Y : N
18	Cap Rate	O	Variable Rated Money Market Securities only. Maximum Coupon Rate. When a Variable Rate > “Cap”, the Cap Rate will be used to calculate the Coupon Payment.
19	Floor Rate	O	Variable Rated Money Market Securities only. Minimum Coupon Rate. When a Variable Rate < “Floor”, the Floor Rate will be used to calculate the Coupon Payment.
20	Coupon Payment Indicator	M	Y : N
21	Automated Coupon Payment Calculation	M	Y : N
22	Automated Coupon Payment Only	M	Y : N
23	Coupon Payment Calculation Method	C	<u>Coupon Payment Calculation Method 1 (Minimum Tradable Denomination)</u> Coupon Payment per SOR={[(Minimum Tradable Denomination * Coupon Rate * No. Days at Coupon Rate) / 365] rounded to 2 decimal places} * [(SOR Nominal Value / Minimum Tradable Denomination)] rounded to 2 decimal places <u>Coupon Payment Calculation Method 2 using Nominal Value</u> Coupon Payment per SOR=[(SOR Nominal Value * Coupon Rate * No. Days at Coupon Rate) / 365] rounded to 2 decimal places. <u>Coupon Payment Calculation Method 3 (Issuer Calculated)</u>

	Data Required	M/C/O	Data Description
			The Coupon Payment Method used when the Issuer has calculated the Coupon Payments and is supplying the Total Coupon Payment as the basis from which Beneficial Ownership level Coupon Payments are calculated. Coupon Payment per SOR=[(SOR Nominal Value / Total Issued Nominal Value) * Total Coupon Payment Amount supplied by the Issuer] rounded to 2 decimal places. Mandatory for Money Market Security Generic Category 2, 3 and 4
24	Minimum Tradable Denomination	M	If 0 : Default to Nominal Value of Issue
25	Acceptor	C	Applicable to some Generic Category 1 Money Market Securities.

3.3 PARTICIPANT QUERIES

The CSD Participants will have access to the following queries:

3.3.1 CSD Participant Pending Coupon and Maturity Dates Query

This query provides the details of Pending Coupon and Maturity Dates for a particular Money Market Security.

The user can view the Pending Coupon and Maturity Dates using the following Input Criteria:

1. A particular Money Market Security.
2. Maturity Date Range (e.g. Maturity Dates that fall within the next 7 days).
3. Coupon Date Range (e.g. Coupon Dates that fall within the next 7 days).
4. Money Market Security Type.
5. Money Market Security Generic Category.

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Query Date and Time	M	Reporting Date must be equal to Current Date.
2	CSD Participant BP Id.	M	
3	ISIN	M	International Securities Identification Number
4	Short Description	M	e.g. SCMB 7% 182 Days
5	Money Market Security Type	M	
6	Money Market Security Generic Category	M	The generic category the Money Market Security belongs to; e.g. 1, 2, 3 or 4
7	Issuer	M	Issuers BP Id.
8	Issuer Agent	M	Issuer Agents BP Id.
9	Coupon Date	C	The Next Coupon Payment Date for the ISIN.
10	Maturity Date	C	The Maturity Date for the ISIN.
11	Issue Date	M	The Issue Date for the ISIN.
12	Lump Sum Nominal Value	M	The Aggregated Nominal Value for all the clients of the CSD Participant.
13	Interest Rate	C	Mandatory for Generic Categories 2, 3 and 4.

3.3.2 CSD Participant Variable Coupon Rates per ISIN Query (Phase 2)

This query details the Variable Coupon Rates per ISIN, applicable to the current Coupon Period for the Securities with Coupon and Maturity Payment Dates in the following week.

Input Criteria: ISIN

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Query Date and Time	M	Reporting Date must be equal to Current Date.
2	CSD Participant BP Id.	M	
3	ISIN	M	International Securities Identification Number
4	Short Description	M	e.g. SCMB 7% 182 Days
5	Money Market Security Type	M	
6	Money Market Security Generic Category	M	The generic category of the Money Market Security e.g. 1,2,3 or 4
7	Issuer	M	Issuers BP Id.
8	Issuer Agent	M	Issuer Agents BP Id.
9	Coupon Date	C	The Next Coupon Payment Date for the ISIN.
10	Maturity Date	C	The Maturity Date for the ISIN.
11	Issue Date	M	The Issue Date for the ISIN.
12	Date from which the Interest Rate Applies	M	The date from which the Interest Calculations will use the associated Interest Rate. (The associated Interest Rate will be used for all days subsequent to this date, until another Interest Rate, with an associated Date is captured)
13	Interest Rate	M	Mandatory for Generic Categories 3 and 4.

Fields 11 and 12 will repeat depending on the number of times the Interest Rate changes within the Coupon Period.

3.3.3 CSD Participant Money Market Security Details Query

This query displays details of active Money Market Securities as per the selection criteria:

The query sequence is as follows:
- Generic Category
- Money Market Security Type
- ISIN

- Issuer (a selected Issuer)

  and
- By **one** of the "Date Ranges":
  - Issue Date Range: From Date may not be more than 1 month in the past
    To Date may not be greater than Current Date.
  - Maturity Date Range: From Date may not be more than 1 month in the past
    To Date may not be greater than Current Date.

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Reporting Date and Time	M	Query Date must be equal to Current Date.
2	CSD Participant BP Id.	M	
3	ISIN	M	International Securities Identification Number
4	Issuer	M	Issuers BP Id.
5	Issuer Agent	M	Issuer Agents BP Id.
6	Money Market Security Type	M	TB : NCD : etc.
7	Short Description	M	e.g. SCMB 7% 182 Days
8	Money Market Security Generic Category	M	1 : 2 : 3 : 4
9	Issue Date	M	Date of the Issue
10	Maturity Date	C	The date on which the Security Matures
11	Coupon Rate Type	C	Fixed : Variable on Coupon Interval only : Variable throughout the Coupon Period
12	Coupon Rate Calculation Description	O	e.g. Prime – 2 : JIBAR + 2 : etc. (Information only).
13	Coupon Rate	C	Percentage at which Interest is calculated for the Coupon Payments (For Variable Coupon Rate Securities this is the Initial Rate of the issue).
14	Coupon Interval	C	The interval at which Coupon Payments are made: Days : Monthly : Quarterly : Bi-annually : Annually : Term
15	No. of Days in Coupon Interval	C	Mandatory in Coupon Interval = Days else N/A.
16	Coupon Payment Day	C	The day in the month on which the Coupon Payment is to be made should it not coincide with the day of the month on which the Money Market Security was Issued.
17	Final Coupon Payment on Maturity	M	Y : N
18	Cap Rate	O	Variable Rated Money Market Securities only. Maximum Coupon Rate. When a Variable Rate > "Cap", the Cap Rate will be used to calculate the Coupon Payment.
19	Floor Rate	O	Variable Rated Money Market Securities only. Minimum Coupon Rate. When a Variable Rate < "Floor", the Floor Rate will be used to calculate the Coupon Payment.
20	Coupon Payment Indicator	M	Y : N
21	Automated Coupon Payment Calculation	M	Y : N
22	Automated Coupon Payment Only	M	Y : N
23	Coupon Payment Calculation Method	M/O	<u>Coupon Payment Calculation Method 1 (Minimum Tradable Denomination)</u> Coupon Payment per SOR={[(Minimum Tradable Denomination * Coupon Rate * No. Days at Coupon Rate) / 365] rounded to 2 decimal places} * [(SOR Nominal Value / Minimum Tradable Denomination)] rounded to 2 decimal places <u>Coupon Payment Calculation Method 2 using Nominal Value</u> Coupon Payment per SOR=[(SOR Nominal Value * Coupon Rate * No. Days at Coupon Rate) / 365] rounded to 2 decimal places. <u>Coupon Payment Calculation Method 3 (Issuer Calculated)</u> The Coupon Payment Method used when the Issuer has

	Data Required	M/C/O	Data Description
			calculated the Coupon Payments and is supplying the Total Coupon Payment as the basis from which Beneficial Ownership level Coupon Payments are calculated. Coupon Payment per SOR=[(SOR Nominal Value / Total Issued Nominal Value) * Total Coupon Payment Amount supplied by the Issuer] rounded to 2 decimal places. Mandatory for Money Market Security Generic Category 2, 3 and 4
24	Minimum Tradable Denomination	M	If 0 : Default to Nominal Value of Issue
25	Acceptor	C	Applicable to some Generic Category 1 Money Market Securities.

3.3.4 CSD Participant Trading Queries

- **CSD Participant Pending Transactions Query**
  This query provides CSD Participant with a list of pending transactions (i.e. trades that have not yet settled) per SOR Securities Account, for the clients of the CSD Participant, for the current date.

The CSD Participant Trading Query "CSD Participant Pending Transactions" require the following details:

	Data Required	M/C/O	Data Description
1	Query Date and Time	M	The date (Current Date) and Time at which the pending trades are reported.
2	CSD Participant	M	Trading Party CSD Participant BP Id.
3	Client Code	M	Trading Party Client Code.
4	SOR Securities Account	M	The CSD Participant's Client's SOR Securities Account.
5	Trade Type	M	e.g. DVP, RVP etc…
6	ISIN	M	International Securities Identification Number
7	Short Description	M	e.g. SCMB 7% 182 Days
8	Nominal Value	M	The Nominal Value
9	CSD Reference No.	M	Trade Reference Number that was supplied by the Trader
10	Transaction Status	M	e.g. Matched / Unmatched.
11	Consideration	C	The settlement amount of the trade.
12	Settlement Date	M	The settlement date of the trade.
13	Trade Date	M	The trade date.
14	Trade Rate	C	For trades that are against payments.
15	Counterparty CSD Participant	M	Counterparty CSD Participant BP Id.
16	Counterparty	M	Counterparty Client Code.
17	UTRN	O	Unique Trade Reference Number
18	ITR	O	Internal Trade Ref Number
19	BAN	O	Bilateral Allocation Number

3.3.5 CSD Participant Holdings Query

This query provides the CSD Participant with the Statement of Holdings, per SOR Securities Account of their clients, as of the end of any Banking Day in the past month.

Request Date: If this is Current Date the Current (As of Now) holdings will be reported.

The user must supply the date of the banking day required.

	Data Required	M/C/O	Data Description
1	Query Date and Time	M	Reporting Date must be equal to Current Date.
2	Request Date	M	As of Date of Query
3	CSD Participant	M	CSD Participant BP Id.
4	SOR Securities Account	M	The client's SOR Securities Account
5	Client Code	M	The unique identifier number held at the CSD
6	ISIN	M	International Securities Identification Number
7	Short Description	O	e.g. SCMB 7% 182 Days
8	Total Holdings	M	The Nominal Value of the SOR Securities Account Total Holding held by the Beneficial Owner in the SOR Securities Account. i.e. (Free Balance + Pledge Balance To)
9	Free Balance	M	Unencumbered Holding.
10	Pledge Balance To	M	Reflects the amount of the holding that has been used as pledges against loans from any party other than the SARB.

3.3.6 CSD Participant Client Details Query

This query provides the CSD Participant with the details of a specified Client.

The user can view the Client Details using one of the following Input Criteria:

1. Creation Date From and To
2. Client Code
3. Client Category
4. Client Status
5. Institutional Sector Code

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Query Date and Time	M	Reporting Date must be equal to Current Date
2	CSD Participant	M	CSD Participant BP Id.
3	Client Category	C	
4	Institutional Sector Code	C	e.g. 100 = Non-Resident Individuals and Companies 300 = Banks.
5	Client Code	M	The unique identifier number held at the CSD
6	Client Status	M	The status of the client in the Money Market Central Client Register; i.e. "Active", "Dormant" or "Deleted".
7	Client Identification Data	M	Refer to **4.2. MONEY MARKET CENTRAL CLIENT REGISTER – CLIENT IDENTIFICATION DATA**
8	Client Location Code	O	This could be a branch or division. e.g. Old Mutual (CT) or (JHB)
9	Consolidated Client Code	C	Links this Client SOR Securities Accounts to another Client who is their SOR Securities Account Manager/Custodian. e.g. Fund Manager
7	Client's Name	M	The beneficial owner's name
8	Client's Address	M	Physical Address of the Beneficial Owner, specific to the CSD Participant.
9	Client's Contact Details		Client Contact Details. (Can repeat up to 5 times)
10	SOR Securities Account	M	SOR Securities Account Numbers, specific to the CSD Participant. (Can repeat up to10 times)
11	International Country Code:	M	Country of Domicile of the Beneficial Owner
12	Language Indicator	M	Values: 01 – 11 01 – English 02 - Afrikaans Default is 01 (only 01 or 02 currently in use)
15	Client Creation Date and Time	M	The date and time the client was created at the CSD.
16	Client Amendment Date and Time	M	The date and time the client was last amended at the CSD.
17	Client Freeze Date and Time	M	The date and time the client was frozen at the CSD.
18	Client Deletion Date and Time	M	The date and time the client was deleted at the CSD.
19	Client Dormant Date and Time	M	The date and time the client was Dormant at the CSD.

3.3.7 CSD Participant Pledges of Money Market Securities Pending Maturity Query

This query provides the CSD Participant with the detail making up the Pledged Balances, per SOR Securities Account of their clients, as of the end of the Current Business Day, where the Money Market Securities Pledged will reach Maturity Date within the next three business days.

The user can view the Client Details:

1. Client
2. Money Market Security Type
3. Money Market Security Generic Category
4. ISIN
5. Pledged To

The following details will be supplied:

	Data Required	M/C/O	Data Description
1	Reporting Date and Time	M	Query Date must be equal to Current Date.
2	Pledgor CSD Participant BP Id.	M	Pledgor CSD Participant BP Id.
3	Client Code	M	The Client's Unique Identifier in the CSD.
4	SOR Securities Account	M	
5	ISIN	M	International Securities Identification Number
6	Short Description	O	e.g. SCMB 7% 182 Days
7	Issue Date	M	
8	Maturity Date	M	
9	Pledged To	M	CSD Participant BP Id. and Client Code (Pledgee)
10	Nominal Value of Pledge	M	