ASIC Market Integrity Rules (ASX Market) 2010

Volume 2

This compilation was prepared on 12 September 2013 taking into account amendments up to *ASIC Market Integrity Rules (ASX Market) Amendment 2013 (No.2)*, which commenced on 10 August 2013. See the Notes at the end of these Rules. The text of any of those amendments not in force on that date is appended in the Notes section.

Volume 1 contains Chapters 1 to 10, Schedules 1A, 1B and the Annexures to Schedule 1A.

Volume 2 contains:

- Schedule 1C Form 1 Part 1;
- Schedule 1C Form 2 Parts 1 and 2;
- Schedule 1C Form 3A Parts 1 and 2;
- Schedule 1C Form 3B Parts 1 and 2;

Volume 3 contains:

- Schedule 1C Form 4A Parts 1 and 2;
- Schedule 1C Form 4B Parts 1 and 2;
- Schedule 1C Form 5;
- Schedule 1C Form 6;
- Schedule 1C Form 7;
- Schedule 1C Form 8 Parts 1 and 2;

- Schedule 1C Form 9 Parts 1 and 2;
- Schedule 1C Form 10 Parts 1 and 2;
- Schedule 1C Form 11 Parts 1 and 2;

Volume 4 contains:

- the Notes.

Contents

Federal Register of Legislative Instruments F2013C00794

Schedule 1C: Forms

Sch 1C Form 1 Pt 1

Ad Hoc Return

Market Participant Name

Return Date

Return Details

Participant Type

Participant Sub-Type

Return Status:

Version: Lodgement Date:

Original Lodgement Date:

Ad Hoc Return

Return Date:

Ad hoc Capital Return

ACR

Statement of Net Tangible Assets

Core Liquid Capital	
Approved Subordinated Debt	
Cumulative Preference Shares / Revaluation Reserve	
Less Excluded Assets	
Less Excluded Liabilities	
Liquid Capital	
Operational Risk Requirement	
Counterparty Risk Requirement	
Large Exposure Risk Requirement	
Position Risk Requirement	
Underwriting Risk Requirement	
Non Standard Risk Requirement	
Secondary Risk Requirement	
Total Risk Requirement	
Liquid Margin	
Ratio of Liquid Capital to Total Risk Requirement	
Component of the CRR that is the NMFIM amount greater than 10 business days	

Federal Register of Legislative Instruments F2013C00794

Financial Return Authorisation

Sole Director Company:	
Board Resolution Date	
Authorisation 1	
Authorisation Date 1	
Authorisation 2	
Authorisation Date 2	

Sch 1C Form 2 Pt 1

Summary Capital Liquidity Return

Market Participant Name:

Return Date:

Return Details

Participant Type

Participant Sub-Type

Return Status:

Version:

Lodgement Date:

Original Lodgement Date:

Summary Capital Liquidity Return

Return Date:

Return Profile **PRO**

Counterparty Risk Requirement

Have any of the following transaction types generated a counterparty risk amount/requirement?

- ☐ Non-margined financial instruments?
- ☐ Free deliveries?
- ☐ Securities lending or borrowing agreements?
- ☐ Margined financial instruments?
- ☐ OTC derivatives and warrants as principal?
- ☐ Sub underwritings?

Position Risk Requirement

Part 1 - Equity Position Risk

- ☐ Are any equity principal positions held which require a position risk requirement to be entered?
  - ☐ Standard Method
  - ☐ Building Block Method
  - ☐ Contingent Loss Matrix Method - Method 1
  - ☐ Contingent Loss Matrix Method - Method 2
  - ☐ Margin Method
  - ☐ Basic Method
  - ☐ Arbitrage Method

Part 2 - Debt Position Risk

- ☐ Are any debt principal positions held which require a position risk requirement to be entered?

Summary Capital Liquidity Return

Return Date:

☐ Standard Method
☐ Building Block Method - Maturity Method
☐ Building Block Method - Duration Method
☐ Contingent Loss Matrix Method 2 (Maturity method)
☐ Margin Method
☐ Basic Method

Part 3 - Foreign Exchange Position Risk

☐ Does a foreign exchange position risk requirement need to be entered?
☐ Standard Method
☐ Contingent Loss Matrix Method

Part 4 - The Internals Models Approach

☐ Does the Participant have an Authorised VAR Model?
☐ Equities
☐ Debt
☐ Foreign Exchange
☐ Commodities

Large Exposure Risk Requirement

Part 1 - Counterparty Large Exposure

☐ Is more than 10% of Liquid Capital exposed to a single counterparty?

Indicate type of exposure:

☐ Non-margined financial instruments?
☐ Securities lending or borrowing agreements?
☐ Margined financial instruments?

Summary Capital Liquidity Return

Return Date:

☐ OTC derivatives and warrants as principal?

Part 2 - Issuer Large Exposure

☐ Does an Issuer Large Exposure Risk Requirement need to be entered?

Equity Method

☐ Does any individual equity net position exceed 25% of Liquid Capital?

☐ Does any individual equity net position exceed 5% of shares on issue?

Debt Method

☐ Does any individual debt net position exceed 25% of Liquid Capital?

☐ Does any individual debt net position exceed 10% of the debt series on issue?

Equity and Debt Method

☐ Does the sum of equity and debt positions to an individual issuer exceed 25% of Liquid Capital?

Underwriting Risk Requirement

☐ Does an underwriting risk requirement need to be entered?

Non-Standard Risk Requirement

☐ Are there any unusual or non-standard exposures?

Secondary Requirement

☐ Has a secondary requirement been imposed on the Participant?

Summary Capital Liquidity Return

Return Date:

Counterparty Risk Requirement

CRR

Counterparty Risk Amounts (after Counterparty Risk Weightings)

Summary	0%	10%	20%	50%	100%	Total
Non-Margined Financial Instruments Method						
Free Delivery Method						
Securities Lending and Borrowing Method						
Margined Financial Instruments Method						
OTC Derivatives And Warrants as Principal Method						
Sub-underwritten Positions Method						
SUB Total						
					less Provision for Doubtful Debts:	
					TOTAL COUNTERPARTY RISK REQUIREMENT:	

Summary Capital Liquidity Return

Return Date:

Non-Margined Financial Instruments Method

CRR-NMI

Risk Amounts By Counterparty Risk Weighting (CRW) Category

Transaction Type	0%	10%	20%	50%	100%	Total
≤ 10 Business Days: Aggregate of Net Client Balances @ 3%						
> 10 Bus' Days: Transaction @ 3%						
> 10 Business Days: Excess of market value over contract value in case of a sale / Excess of contract value over market value in case of a purchase						
100% of Contract value/100% of Market value						
Sub Total - Unweighted Amounts						
Total Risk Amounts - Weighted by CRW						
Amount Of Collateral Utilised To Reduce The Above Amounts.						

Summary Capital Liquidity Return

Return Date:

Free Delivery Method

CRR-FDL

Risk Amounts By Counterparty Risk Weighting (CRW) Category

Transaction Type	0%	10%	20%	50%	100%	Total
< 2 Business Days @8%						
≥ 2 Business Days @100%						
Sub Total - Unweighted Amounts						
Total Risk Amounts - Weighted by CRW						
Amount of Collateral Utilised to Reduce the Above Amounts						

Summary Capital Liquidity Return

Return Date:

Securities Lending and Borrowing Method

CRR-SLB

Risk Amounts By Counterparty Risk Weighting (CRW) Category

Transaction Type	0%	10%	20%	50%	100%	Total
Option 1: > $10,000 and counterparty exposure ≤ 15% of value received: 8% of counterparty exposure						
> $10,000 and counterparty exposure > 15% of value received : 8% of 15% of value received						
> $10,000 and counterparty exposure > 15% of value received : 100% of counterparty exposure over 15% of value received						
Option 2: > $10,000 : 100% of counterparty exposure						
Sub Total - Unweighted Amounts						
Total Risk Amounts - Weighted by CRW						

Summary Capital Liquidity Return

Return Date:

Margined Financial Instruments Method

CRR-MFI

Risk Amounts By Counterparty Risk Weighting (CRW) Category

Transaction Type	0%	10%	20%	50%	100%	Total
Settlement Amount, Premium, Deposit or Margin owed by Counterparty @ 100%						
Total Risk Amounts Weighted by CRW						
Amount of Collateral Utilised To Reduce The Above Amounts						

Summary Capital Liquidity Return

Return Date:

OTC Derivatives and Warrants Executed as Principal Method

CRR-ODW

Risk Amounts By Counterparty Risk Weighting (CRW) Category

Transaction Type	0%	10%	20%	50%	100%	Total
Written Premium Not Received @ 100%						
Current Credit Exposure : Equity @ 8%						
Potential Credit Exposure : Equity @ 8%						
Current Credit Exposure : Debt @ 8%						
Potential Credit Exposure : Debt @ 8%						
Current Credit Exposure : Fx @ 8%						
Potential Credit Exposure : Fx @ 8%						
Sub Total - Unweighted Amounts						
Total Risk Amounts - Weighted by CRW						
Amount Of Collateral Utilised To Reduce The Above Amounts.						

Summary Capital Liquidity Return

Return Date:

Sub-Underwritten Positions Method

CRR-SUP

Risk Amounts By Counterparty Risk Weighting (CRW) Category

Transaction Type	0%	10%	20%	50%	100%	Total
Unweighted Amount						
Total Risk Amounts - Weighted by CRW						
Amount of Collateral Utilised To Reduce The Above Amounts						

Summary Capital Liquidity Return

Return Date:

Currency Exposure

CRR-CUR

Currency	% of Total
TOTAL	

Summary Capital Liquidity Return

Return Date:

Counterparty Concentration

CRR-CCN

	Counterparty Name	Counterparty Type	Gross 'Unweighted Value'	Counterparty Risk Weighting %	Counterparty Risk Amount (Risk Weighted)
1					

Summary Capital Liquidity Return

Return Date:

Position Risk Requirement

PRR

Summary	Total
Part 1 - Equity Position Risk	
Part 2 - Debt Position Risk	
Part 3 - Foreign Exchange Position Risk	
Part 4 - VaR	
TOTAL POSITION RISK REQUIREMENT	

Summary Capital Liquidity Return

Return Date:

Equity Position Risk

PRR-EPR

Summary	Total AUD
Standard Method	
Building Block Method	
Contingent Loss Matrix Method - Method 1	
Contingent Loss Matrix Method - Method 2	
Margin Method	
Basic Method	
Arbitrage Method - Similar Indexes	
Arbitrage Method - Matching Basket - 2nd Method	
EQUITY POSITION RISK AMOUNT	

Summary Capital Liquidity Return

Return Date:

Standard Method

PRR-EPR-STD

Country	Equity Net Positions @ 8%	Equity Net Positions @ 12%	Equity Net Positions @ 16%	Total Position Risk Amount $
TOTAL				
			TOTAL STANDARD METHOD POSITION RISK AMOUNT	

Federal Register of Legislative Instruments F2013C00794

Summary Capital Liquidity Return

Return Date:

Building Block Method

PRR-EPR-BBL

	Number of Positions		Specific Risk				General Risk	
Country	Long	Short	Equity Net Position 2%	Equity Net Position 4%	Equity Net Position 8%	Specific Risk Total $	Aggregate Equity Net 8%	Total Position Risk Amount $
TOTAL								
TOTAL BUILDING BLOCK METHOD POSITION RISK AMOUNT								

Summary Capital Liquidity Return

Return Date:

Contingent Loss Matrix Method 1

PRR-EPR-CM1

Country	Total Position Risk Amount (Aggregate Of Greatest Losses)
Total	

Summary Capital Liquidity Return

Return Date:

Contingent Loss Matrix – Method 2

PRR-EPR-CM2

	Number of Positions		Specific Risk				General Risk	
Country	**Long**	**Short**	**Equity Net Positions**	**Equity Net Positions**	**Equity Net Positions**	**Total Specific Risk Amount**	**Amount Aggregate Of Greatest Losses**	**Total Position Risk Amount**
			@ 2 %	**@ 4 %**	**@ 8 %**	**$**	**$**	**$**
TOTAL								
							TOTAL METHOD 2 POSITION RISK AMOUNT	

Summary Capital Liquidity Return

Return Date:

Margin Method

PRR-EPR-MRG

Country	Primary Margin Requirement	Position Risk Amount $ (4 x Primary Margin Requirement)
TOTAL		
	TOTAL POSITION RISK AMOUNT	

Summary Capital Liquidity Return

Return Date:

Basic Method

PRR-EPR-BSC

Country	Purchased Options			Written Options
	Aggregate Mark To Market Value of Underlying	Mark To Market Value of Options	Position Risk Amount	Position Risk Amount
TOTAL				
			TOTAL POSITION RISK AMOUNT	

Summary Capital Liquidity Return

Return Date:

Arbitrage Method

PRR-EPR-ARB

<table>
<tr><th></th><th colspan="2">Similar Indexes</th><th colspan="6">Broadly based Index and a matching basket</th></tr>
<tr><th></th><th>Mark To Market Value of Futures</th><th>Position Risk Amount @ 2%</th><th>No. of Separately Managed Arbitrage Positions</th><th colspan="2">Beta</th><th>Min Index Weight</th><th>Mark To Market Value of Futures</th><th>Position Risk Amount @ 2%</th></tr>
<tr><th>Country</th><th>$</th><th>$</th><th></th><th>Min %</th><th>Max %</th><th>%</th><th>$</th><th>$</th></tr>
<tr><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></tr>
<tr><td>TOTAL</td><td></td><td></td><td></td><td colspan="5"></td></tr>
<tr><td colspan="2">TOTAL POSITION RISK</td><td></td><td colspan="5">TOTAL POSITION RISK</td><td></td></tr>
</table>

Summary Capital Liquidity Return

Return Date:

Equity Principal Concentration

PRR-EPR-PRC

Security Code (or description if code not applicable)	Country	Equity Net Position (Liquid)	Equity Net Position (Illiquid)	Total Position

Summary Capital Liquidity Return

Return Date:

Debt Position Risk

PRR-DPR

Summary		**Position Risk Amounts Total**
Standard Method		
Building Block Method	- Maturity Method	
	- Duration Method	
	- Specific Risk	
Contingent Loss Matrix Method 2 - Maturity Method	- General risk	
	- Specific risk	
	- Volatility risk	
Margin Method		
Basic Method		
DEBT POSITION RISK AMOUNT		

Summary Capital Liquidity Return

Return Date:

Standard Method

PRR-DPR-STD

Total Position Risk Amount	

Summary Capital Liquidity Return

Return Date:

Building Block Method

PRR-DPR-BBL

Building Block Method - Specific Risk

	Aggregate Debt Net Positions Absolute Value			(input GROSS numbers)		
	Government	Qualifying 0-6 Months Residual Maturity	Qualifying 6-24 Months Residual Maturity	Qualifying >24 Months Residual Maturity	Other	Specific Risk Position Risk Amount
Underlying Currency	@ 0%	@ 0.25%	@ 1.00%	@ 1.60%%	@ 8%	$
TOTAL						
					TOTAL SPECIFIC RISK POSITION RISK AMOUNT	

Summary Capital Liquidity Return

Return Date:

Duration Method

PRR-DPR-BBL-DUR

	Weighted Debt Net Positions											
	Zone 1		Zone 2		Zone 3		Net	Time	Zone Amount	Adjacent Zone	Non Adjacent	General Risk
Underlying Currency	Long	Short	Long	Short	Long	Short	Position Amount	Band Amount		Amount	Zone Amount	Amount
TOTAL												
TOTAL GENERAL RISK POSITION RISK AMOUNT												

Summary Capital Liquidity Return

Return Date:

Maturity Method

PRR-DPR-BBL-MAT

	Weighted Debt Net Positions											
	Zone 1		Zone 2		Zone 3		Net	Time	Zone Amount	Adjacent Zone	Non Adjacent	General Risk
Underlying Currency	Long	Short	Long	Short	Long	Short	Position Amount	Band Amount		Amount	Zone Amount	Amount
TOTAL												
TOTAL GENERAL RISK POSITION RISK AMOUNT												

Summary Capital Liquidity Return

Return Date:

Contingent Loss Matrix Method – General Risk

PRR-DPR-CM2-GEN

Underlying Currency	Notional Weighted Debt Net Positions						Net Position Amount	Time Band Amount	Zone Amount	Adjacent Zone Amount	Non Adjacent Zone Amount	General Risk Amount
	Zone 1		Zone 2		Zone 3							
	Long	Short	Long	Short	Long	Short						
	$	$	$	$	$	$	$	$	$	$	$	$
TOTAL												
TOTAL GENERAL RISK POSITION RISK AMOUNT												

Summary Capital Liquidity Return

Return Date:

Contingent Loss Matrix Method 2 – Specific Risk

PRR-DPR-CM2-SPE

Aggregate Delta weighted value of Underlying Instrument (input GROSS numbers)						
	Government	Qualifying 0-6 Residual Maturity	Qualifying 6-24 Residual Maturity	Qualifying > 24 Residual Maturity	Other	Specific Risk Position Risk Amount
Underlying Currency	@ 0%	@ 0.25%	@ 1.00%	@ 1.6%	@ 8%	$
TOTAL						
TOTAL SPECIFIC RISK POSITION RISK AMOUNT						

Summary Capital Liquidity Return

Return Date:

Contingent Loss Matrix Method 2 – Volatility Risk

PRR-DPR-CM2-VOL

Underlying Currency	Absolute Value of the aggregate of the greatest loss for each currency
TOTAL	

Summary Capital Liquidity Return

Return Date:

Margin Method

PRR-DPR-MRG

Underlying Currency	Primary Margin Requirement	Position Risk Amount $ (4 x Primary Margin Requirement)
TOTAL		
	TOTAL POSITION RISK AMOUNT	

Summary Capital Liquidity Return

Return Date:

Basic Method

PRR-DPR-BSC

	Purchased Options			Written Options
Underlying Currency	**Aggregate Mark To Market Value of Underlying**	**Mark To Market Value of Options**	**Position Risk Amount**	**Position Risk Amount**
TOTAL				
			TOTAL POSITION RISK AMOUNT	

Summary Capital Liquidity Return

Return Date:

Debt Principal Concentration

PRR-DPR-PRC

Security Code (or description if code not applicable)	Underlying Currency	Debt Net Position (Liquid)	Debt Net Position (Illiquid)	Total Position

Summary Capital Liquidity Return

Return Date:

Foreign Exchange Position Risk

PRR-FPR

Summary	Position Risk Amounts Total
Standard Method	
Contingent Loss Matrix Method	
FOREIGN EXCHANGE POSITION RISK AMOUNT	

Summary Capital Liquidity Return

Return Date:

Standard Method

PRR-FPR-STD

Underlying Currency	Net Open Long Position	Net Open Short Position
TOTAL		
	POSITION RISK AMOUNT – 8% OF MAX OF LONG OR SHORT	

Summary Capital Liquidity Return

Return Date:

Contingent Loss Matrix Method

PRR-FPR-CM1

	Commodity Currency						
Terms Currency						**Other**	**Total**
Other							
Total							
TOTAL POSITION RISK AMOUNT							

Summary Capital Liquidity Return

Return Date:

Largest Daily Losses

PRR-VAR-LDL

Loss	Date

Summary Capital Liquidity Return

Return Date:

Equity Stress Testing

PRR-VAR-EST

National Market	Change in Implied Volatility	Change in Price (%)				
	(%)	-50	-25	0	+10	+20
	+200					
	0					
	- 75					

Summary Capital Liquidity Return

Return Date:

Debt Stress Testing

PRR-VAR-DST

	Change in Yield (%)							
	Cash	**90 days**	**180 days**	**1 year**	**3 years**	**5 years**	**10 years**	**15 years**
Yield curve scenario 1	+20	+20	+20	+20	+20	+20	+20	+20
Yield curve scenario 2	-20	-20	-20	-20	-20	-20	-20	-20

Yield curve scenarios

	Yield curve scenario 1	Yield curve scenario 2

Interest rate volatility scenarios

	Volatility scenario 1	Volatility scenario 2
Change in Implied Volatility (%)	**+250**	**-75**

Summary Capital Liquidity Return

Return Date:

Foreign Exchange Stress Testing

PRR-VAR-FST

Exchange Rate Scenarios

	Change in Price (%)				
Change in Implied Volatility (%)	**-20**	**-10**	**0**	**+10**	**+20**
+100					
0					
-50					

Summary Capital Liquidity Return

Return Date:

Large Exposure Risk Requirement

LRR

Summary	Total
Part 1 - Counterparty Large Exposure Amount	
Part 2 - Issuer Large Exposure - Equity Method	
Part 3 - Issuer Large Exposure - Debt Method	
Part 4 - Issuer Large Exposure - Equity & Debt Method	
Total Large Exposure Risk Requirement	

Summary Capital Liquidity Return

Return Date:

Counterparty Large Exposure Amount

LRR-CLE

Counterparty Large Exposure

Summary	**Total**
Total Counterparty Large Exposure Risk Requirement	
Total number of counterparties	

Summary Capital Liquidity Return

Return Date:

Non Margined Financial Instruments Method

LRR-CLE-NMI

Transaction Type	Risk Amounts
> 10 Business Days : Transactions @ 3% of contract value or excess, whichever is greater	
> 10 Business Days : 100% of contract value / 100% of market value	
Sub TOTAL RISK AMOUNT	
Total Number of Counterparties	

Summary Capital Liquidity Return

Return Date:

Securities Lending and Borrowing Method

LRR-CLE-SLB

Transaction Type	Risk Amounts
Option 1	
> $10,000 and counterparty exposure ≤15% of value received : 8% of counterparty exposure	
> $10,000 and counterparty exposure > 15% of value received : 8% of 15% of value received	
> $10,000 and counterparty exposure > 15% of value received : 100% of counterparty exposure over 15% of the value received	
Option 2	
> $10,000 : 100% of counterparty exposure	
Sub TOTAL RISK AMOUNT	
Total Number of Counterparties	

Summary Capital Liquidity Return

Return Date:

Margined Financial Instruments Method

LRR-CLE-MFI

Transaction Type	Risk Amounts
Settlement Amount, Premium, Deposit or Margin owed by Counterparty @ 100%	
Sub TOTAL RISK AMOUNT	
Total Number of Counterparties	

Summary Capital Liquidity Return

Return Date:

OTC Derivatives and Warrants Executed as Principal Method

LRR-CLE-ODW

Transaction Type	Risk Amount
Written Premium Not Received @ 100%	
Current Credit Exposure : Equity @ 8%	
Potential Credit Exposure : Equity @ 8%	
Current Credit Exposure : Debt @ 8%	
Potential Credit Exposure : Debt @ 8%	
Current Credit Exposure : Fx @ 8%	
Potential Credit Exposure : Fx @ 8%	
Sub TOTAL RISK AMOUNT	
Total Number of Counterparties	

Summary Capital Liquidity Return

Return Date:

Issuer Large Exposure – Equity Method

LRR-ISE

Country	Number of Equity Issuers	Equity Net Position	> 25% Of Liquid Capital @ 12%	> 25% Of Liquid Capital @ 16%	> 5% Of Issue @ 12%	> 5% Of Issue @ 16%	Total Risk Amount $
TOTAL							

Summary Capital Liquidity Return

Return Date:

Issuer Large Exposure – Debt Method

LRR-ISD

Underlying Currency	Number of Debt Issuers	Debt Net Position	> 25% Of Liquid Capital	> 10% Of Issue	Total Risk Amount $
TOTAL					

Summary Capital Liquidity Return

Return Date:

Issuer Large Exposure – Equity & Debt Method

LRR-IED

Underlying Currency	Number of Equity/Debt Issuers	Equity Net Position Plus Debt Net Position	> 25% Of Liquid Capital @ 12%	> 25% Of Liquid Capital @ 16%	> 25% Of Liquid Capital @ applicable debt position risk factor	Total Risk Amount $
TOTAL						

Summary Capital Liquidity Return

Return Date:

Operational Risk Requirement

ORR

	Minimum Amount				$100,000
add	Variable amount				
	Counterparty risk requirement	(a)			
	Position Risk Requirement	(b)			
	Underwriting Risk Requirement	(c)			
	Sum (a) + (b) + (c)			*** 8% =**	
add	Secondary Requirement				
	Total Operational Risk				

Summary Capital Liquidity Return

Return Date:

Income Statement

ICS

Revenue

	Current		Prior	
Profits (Losses) from trading in securities / derivatives: Realised				
Unrealised				
Brokerage: Equities				
Warrants				
Futures / Exchange Traded Options				
Debt				
Other				
Underwriting commission (less sub-underwriting commission paid)				
Sub-underwriting commission				
Dividends				
Interest				
Bad debts recovered and provision for doubtful debts no longer required				
Directors' fees				
Handling fees				
Corporate Advisory Fees				
Financial planning / Portfolio Management Fees				
Management fees				
Other fee received from associated entities				
Other Revenue				

Summary Capital Liquidity Return

Return Date:

Additional Total			
TOTAL REVENUE			

Summary Capital Liquidity Return

Return Date:

Expenses

	Current		Prior	
Salaries (excluding partners, directors and research salaries)				
Directors' / Partners' salaries				
Commissions paid to Traders / Consultants				
Other salary costs				
Occupancy costs				
Interest paid				
Travel, Public Relations and Advertising				
Research (including research salaries)				
Bad and doubtful debts written off / provided for				
Audit fees				
Admin costs (postage, fax, phone etc)				
Professional indemnity insurance				
Other insurance costs				
All management / service fees paid to associated entities				
Depreciation / Amortisation of fixed and intangible assets				
Finance lease payments				
Operating lease payments (other than occupancy)				
Other Expenses				
TOTAL EXPENSES				

Summary Capital Liquidity Return

Return Date:

Net Profit / (loss)

	Current		Prior	
PROFIT before income TAX				
Income Tax - Expense				
If a profit has been made but no tax provision raised, the reason for NOT providing for tax must be recorded in this comment field				
Profit / (loss) after TAX from discontinued operations (detail below)				
NET PROFIT / (LOSS) for the period				

Summary Capital Liquidity Return

Return Date:

Retained Earnings

	Current		Prior
Opening Retained Earnings			
Adjustments TO retained earnings (detail) - increases			
TOTAL			
Dividends			
Adjustments from retained earnings (detail) - decreases			
TOTAL			
Other adjustments to / (from) retained earnings (detail)			
TOTAL			
Closing Retained Earnings			

Summary Capital Liquidity Return

Return Date:

BAL

Balance Sheet

Assets				
	Current Assets (current)		**Current Assets (prior)**	
Trade Receivables				
Less Provision for doubtful debts				
	Securities Borrowings			
	Financial Assets			
	Cash and Cash Equivalents			
	Related/ Associated Persons			
	Client segregated/ Trust Accounts			
	Deposits at Clearing Houses			
	Other Current Assets			
	TOTAL CURRENT ASSETS			
	Non Current Assets (current)		**Non Current Assets (prior)**	
	Trade Receivables			
	Financial Assets			
	Loans and Deposits			
	Related/ Associated Persons			
	Property, Plant & Equipment			
	Intangible Assets			
	Deferred Tax Assets			
	Other Non Current Assets			
	TOTAL NON CURRENT ASSETS			

	Total Assets			

Summary Capital Liquidity Return

Return Date:

Liabilities

	Current Liabilities (current)	Current Liabilities (prior)
Trade Payables		
Securities Lending		
Financial Liabilities		
Short Term Borrowings		
Income Tax Payable		
Approved Subordinated Debt		
Other Current Liabilities		
TOTAL CURRENT LIABILITIES		
	Non Current Liabilities (current)	**Non Current Liabilities (prior)**
Long Term Borrowings		
Deferred Income Tax		
Approved Subordinated Debt		
Other Non Current Liabilities		
TOTAL NON CURRENT LIABILITIES		
Total Liabilities		
Net Assets		

Summary Capital Liquidity Return

Return Date:

Equity				
	Equity (current)		Equity (prior)	
Ordinary Issued and Paid Up Shares				
Non Cumulative Preference Shares				
Cumulative Preference Shares				
Other				
Total Equity				
	Reserves (current)		Reserves (prior)	
Revaluation reserves				
Other reserves				
TOTAL RESERVES				
Retained Earnings / (Accumulated Losses)				
Total Equity				

Summary Capital Liquidity Return

Return Date:

Balance Sheet Details

BSD

Total Contingent Liabilities	

Summary Capital Liquidity Return

Return Date:

Cash & Cash Equivalents

BSD-CCE

Detail FUNDS lodged with:	CURRENT		NON CURRENT	
Approved Deposit Taking Institution (ADTI)	**SECURED**	**UNSECURED**	**SECURED**	**UNSECURED**
Total ADTI				
Petty Cash				
Non ADTI and Other				
Total NON ADTI and Other				
Total Secured / Unsecured				
Total Current / Non Current:				

Federal Register of Legislative Instruments F2013C00794

Summary Capital Liquidity Return

Return Date:

Related/ Associated Persons

BSD-RAP

Cash & Cash Equivalents - Detail	**CURRENT**		**NON CURRENT**	
-Approved Deposit Taking Institution (ADTI)	**SECURED**	**UNSECURED**	**SECURED**	**UNSECURED**
ADTI Total				
Cash & Cash Equivalents - Detail				
- Non ADTI and Other				
Non ADTI Total				
Total Secured/ Unsecured				
Total Current/ Non Current				

Federal Register of Legislative Instruments F2013C00794

Summary Capital Liquidity Return

Return Date:

Underwriting/ Guarantees

BSD-UWG

Underwriting and Sub Underwriting:			
Gross Underwriting Commitments			
Gross Sub Underwriting Commitments			
Gross Underwriting and Sub Underwriting Commitments			
Reduce underwriting and sub underwriting commitments by sub underwritten amounts and/or amounts received from client placement			
NET UNDERWRITING COMMITMENTS			
Guarantees:			
For the purpose of the Rules			
Ordinary course of business			
To settle legal proceedings			
SUB TOTAL			
Related/Associated persons			
Other			
Other Guarantee Sub Total			
TOTAL UNDERWRITING / GUARANTEES			

Federal Register of Legislative Instruments F2013C00794

Summary Capital Liquidity Return

Return Date:

Legal / Insurance / Encumbrances

BSD-LIE

Contingent Liabilities

Are there any actual / potential legal proceedings and Insurance Claims?	
Is there any charge, pledge, or other encumbrance over any of the assets of the Participant?	
Has the Participant granted any Credit Facilities to other persons or entities?	

Federal Register of Legislative Instruments F2013C00794

Summary Capital Liquidity Return

Return Date:

Other Contingent Liabilities and Lease Commitments

BSD-LSO

Lease Commitments: (including property commitments)		
Detail Operating Leases		
Other Leases:		
TOTAL LEASE COMMITMENTS:		
Other Contingent Liabilities:		
TOTAL OTHER:		
Total Lease Commitments / Other Contingent Liabilities:		

Summary Capital Liquidity Return

Return Date:

Other Assets

BSD-OTA

Current Asset Description	**Current Asset Amount**
Current Asset Amount Total	
NON Current Asset Description	**NON Current Asset Amount**
NON Current Asset Amount Total	
Other Assets Total	

Summary Capital Liquidity Return

Return Date:

Core Capital

CAP – CC, LQC, LM

	Current Return	Prior Return
Ordinary Issued and Paid-Up Shares		
Non-Cumulative Preference Shares		
All Reserves Excluding Revaluation Reserves other than Financial Asset Revaluation Reserves		
Opening Retained Earnings/Accumulated Losses Adjusted for all Current Year Movements		
Core Capital		

Federal Register of Legislative Instruments F2013C00794

Summary Capital Liquidity Return

Return Date:

CAP- CC, LQC, LM

Liquid Capital Calculation

	Current Return		**Prior Return**	
Core Capital				
Cumulative Preference Shares				
Approved Subordinated Debt				
Revaluation Reserves other than Financial Asset Revaluation Reserves				
less Excluded Assets				
Property, Plant and Equipment				
Intangible Assets				
Deferred Tax Assets				
Other Non-Current Assets				
Unsecured deposits/loans with non approved deposit taking instit's				
Unsecured non ADTI related / associated person balances				
Other trade receivables realisable after 30 days				
Prepayments realisable after 30 days				
Other Illiquid Assets				
Other charged assets				
Other prescribed assets				
less Excluded Liabilities				
Guarantees and Indemnities				
Other prescribed liabilities				

Liquid Capital				

Summary Capital Liquidity Return

Return Date:

Liquid Margin Calculation

CAO – CC, LQC, LM

	Current Return		**Prior Return**	
Liquid Capital				
Operational Risk Requirement				
Counterparty Risk Requirement				
Large Exposure Risk Requirement				
Position Risk Requirement				
Underwriting Risk Requirement				
Non Standard Risk Requirement				
Liquid Margin				

.Ratio of Liquid Capital to Total Risk Requirement

						Current Return	**Prior Return**
Ratio of Liquid Capital to Total Risk Requirement	=	Liquid Capital / Total Risk Requirement	=		=		

Summary Capital Liquidity Return

Return Date:

Additional Comments

ADD

ASIC Market Integrity Rules (ASX Market) Amendment 2011 (No. 2)

Schedule 1C Form 2 Part 2: Risk Based Capital Requirements - Directors' Declaration to the Summary Return

Return Date:

Director's Declaration

DIRECTORS STATEMENT RELATING TO THE ACCOUNTS OF A PARTICIPANT

…………………
(the Participant)

(a) This return is for the ………………… month(s) ended …………………
(b) The Participant is incorporated in ………………… (the Place of Incorporation).
(c) The assets and liabilities of each company controlled by the Participant, or any other venture in which the Participant has a financial interest <are/are not> in my/our opinion such as to affect adversely to a material extent the Participant's financial position.
(d) In my/our opinion, the Participant's systems, controls and accounting records have been properly and accurately maintained and form an appropriate basis upon which to assess and regularly review the financial stability of the Participant.
(e) No events have occurred or are anticipated up to the date of this statement which in my/our opinion may result in a significant deterioration in the financial stability of the Participant and there are reasonable grounds to believe the Participant will be able to meet its obligations as and when they fall due.
(f) The return associated with this statement as identified in (a) above is a true extract from the Participant's financial statements.
(g) I/we certify that the Income Statement and Balance Sheet have, to the best of my/our knowledge and belief, been drawn to comply with
(i) the requirements of sections 988A and 988B of the Corporations Act 2001 or equivalent legislation in the Place of Incorporation (as applicable); and
(ii) the accounting standards generally accepted in …………………; and
(iii) the ASIC Market Integrity Rules (ASX Market) 2010 or ASX Clear Operating Rules (each, the Rules) (as applicable).
(h) I/we certify that the core capital, liquid capital calculation and the calculation of the total risk requirement have to the best of my/our knowledge and belief, been drawn to comply with the requirements of the Rules.
(i) Since the date of the last reporting statement the Participant <has/has not> been in compliance with the capital requirements.
(j) I/we are aware that a false declaration may result in disciplinary action being taken against the Participant and should the return be submitted after the due date, the Participant may be liable to a fee or penalty.

Return Date:

Financial Return Authorisation

Sole Director Company:	
Board Resolution Date	
Authorisation 1	
Authorisation Date 1	
Authorisation 2	
Authorisation Date 2	

Sch 1C Form 3A Pt 1

Capital Liquidity Return

Return Date:

Return Details

Participant Type

Participant Sub-Type

Return Status:

Version:

Lodgement Date:

Original Lodgement Date:

Federal Register of Legislative Instruments F2013C00794

Capital Liquidity Return

Return Date:

Return Profile

PRO

Counterparty Risk Requirement

Have any of the following transaction types generated a counterparty risk amount/requirement?

☐ Non-margined financial instruments?

☐ Free deliveries?

☐ Securities lending or borrowing agreements?

☐ Margined financial instruments?

☐ OTC derivatives and warrants as principal?

☐ Sub underwritings?

Position Risk Requirement

Part 1 - Equity Position Risk

☐ Are any equity principal positions held which require a position risk requirement to be entered?

☐ Standard Method

☐ Building Block Method

☐ Contingent Loss Matrix Method - Method 1

☐ Contingent Loss Matrix Method - Method 2

☐ Margin Method

☐ Basic Method

☐ Arbitrage Method

Part 2 - Debt Position Risk

☐ Are any debt principal positions held which require a position risk requirement to be entered?

Capital Liquidity Return

Return Date:

☐ Standard Method
☐ Building Block Method - Maturity Method
☐ Building Block Method - Duration Method
☐ Contingent Loss Matrix Method (Maturity Method)
☐ Margin Method
☐ Basic Method

Part 3 - Foreign Exchange Position Risk

☐ Does a foreign exchange position risk requirement need to be entered?
☐ Standard Method
☐ Contingent Loss Matrix Method

Part 4 - The Internals Models Approach

☐ Does the Participant have an Authorised VAR Model?
☐ Equities
☐ Debt
☐ Foreign Exchange
☐ Commodities

Large Exposure Risk Requirement

Part 1 - Counterparty Large Exposure

☐ Is more than 10% of Liquid Capital exposed to a single counterparty?

Indicate type of exposure:

☐ Non-margined financial instruments?
☐ Securities lending or borrowing agreements?
☐ Margined financial instruments?

Capital Liquidity Return

Return Date:

☐ OTC derivatives and warrants as principal?

Part 2 - Issuer Large Exposure

☐ Does an Issuer Large Exposure Risk Requirement need to be entered?

Equity Method

☐ Does any individual equity net position exceed 25% of Liquid Capital?

☐ Does any individual equity net position exceed 5% of shares on issue?

Debt Method

☐ Does any individual debt net position exceed 25% of Liquid Capital?

☐ Does any individual debt net position exceed 10% of the debt series on issue?

Equity and Debt Method

☐ Does the sum of equity and debt positions to an individual issuer exceed 25% of Liquid Capital?

Underwriting Risk Requirement

☐ Does an underwriting risk requirement need to be entered?

Non-Standard Risk Requirement

☐ Are there any unusual or non-standard exposures?

Secondary Requirement

☐ Has a secondary requirement been imposed on the Participant?

Capital Liquidity Return

Return Date:

Counterparty Risk Requirement

CRR

Counterparty Risk Amounts (after Counterparty Risk Weightings)

Summary	0%	10%	20%	50%	100%	Total
Non-Margined Financial Instruments Method						
Free Delivery Method						
Securities Lending and Borrowing Method						
Margined Financial Instruments Method						
OTC Derivatives And Warrants as Principal Method						
Sub-underwritten Positions Method						
SUB Total						
less Provision for Doubtful Debts:						
TOTAL COUNTERPARTY RISK REQUIREMENT:						

Capital Liquidity Return

Return Date:

Non-Margined Financial Instruments Method

CRR-NMI

Risk Amounts By Counterparty Risk Weighting (CRW) Category

Transaction Type	0%	10%	20%	50%	100%	Total
≤ 10 Business Days: Aggregate of Net Client Balances @ 3%						
> 10 Bus' Days: Transaction @ 3%						
> 10 Business Days: Excess of market value over contract value in case of a sale / Excess of contract value over market value in case of a purchase						
100% of Contract value/100% of Market value						
Sub Total - Unweighted Amounts						
Total Risk Amounts - Weighted by CRW						
Amount Of Collateral Utilised To Reduce The Above Amounts.						

Capital Liquidity Return

Return Date:

Free Delivery Method

CRR-FDL

Risk Amounts By Counterparty Risk Weighting (CRW) Category

Transaction Type	0%	10%	20%	50%	100%	Total
< 2 Business Days @8%						
≥ 2 Business Days @100%						
Sub Total - Unweighted Amounts						
Total Risk Amounts - Weighted by CRW						
Amount of Collateral Utilised to Reduce the Above Amounts						

Capital Liquidity Return

Return Date:

CRR-SLB

Securities Lending and Borrowing Method

Risk Amounts By Counterparty Risk Weighting (CRW) Category

Transaction Type	0%	10%	20%	50%	100%	Total
Option 1: > $10,000 and counterparty exposure ≤ 15% of value received: 8% of counterparty exposure						
> $10,000 and counterparty exposure > 15% of value received : 8% of 15% of value received						
> $10,000 and counterparty exposure > 15% of value received : 100% of counterparty exposure over 15% of value received						
Option 2: > $10,000 : 100% of counterparty exposure						
Sub Total - Unweighted Amounts						
Total Risk Amounts - Weighted by CRW						

Capital Liquidity Return

Return Date:

Margined Financial Instruments Method

CRR-MFI

Risk Amounts By Counterparty Risk Weighting (CRW) Category

Transaction Type	0%	10%	20%	50%	100%	Total
Settlement Amount, Premium, Deposit or Margin owed by Counterparty @ 100%						
Total Risk Amounts Weighted by CRW						
Amount of Collateral Utilised To Reduce The Above Amounts						

Capital Liquidity Return

Return Date:

OTC Derivatives and Warrants Executed as Principal Method

CRR-ODW

Risk Amounts By Counterparty Risk Weighting (CRW) Category

Transaction Type	0%	10%	20%	50%	100%	Total
Written Premium Not Received @ 100%						
Current Credit Exposure : Equity @ 8%						
Potential Credit Exposure : Equity @ 8%						
Current Credit Exposure : Debt @ 8%						
Potential Credit Exposure : Debt @ 8%						
Current Credit Exposure : Fx @ 8%						
Potential Credit Exposure : Fx @ 8%						
Sub Total - Unweighted Amounts						
Total Risk Amounts - Weighted by CRW						
Amount Of Collateral Utilised To Reduce The Above Amounts.						

Capital Liquidity Return

Return Date:

Sub-Underwritten Positions Method

CRR-SUP

Risk Amounts By Counterparty Risk Weighting (CRW) Category

Transaction Type	0%	10%	20%	50%	100%	Total
Unweighted Amount						
Total Risk Amounts - Weighted by CRW						
Amount of Collateral Utilised To Reduce The Above Amounts						

Capital Liquidity Return

Return Date:

Currency Exposure

CRR-CUR

Currency	% of Total
TOTAL	

Capital Liquidity Return

Return Date:

Counterparty Concentration

CRR-CCN

	Counterparty Name	Counterparty Type	Gross 'Unweighted Value'	Counterparty Risk Weighting %	Counterparty Risk Amount (Risk Weighted)
1					

Federal Register of Legislative Instruments F2013C00794

Capital Liquidity Return

Return Date:

Position Risk Requirement

PRR

Summary	Total
Part 1 - Equity Position Risk	
Part 2 - Debt Position Risk	
Part 3 - Foreign Exchange Position Risk	
Part 4 - VaR	
TOTAL POSITION RISK REQUIREMENT	

Capital Liquidity Return

Return Date:

Equity Position Risk

PRR-EPR

Summary	Total AUD
Standard Method	
Building Block Method	
Contingent Loss Matrix Method - Method 1	
Contingent Loss Matrix Method - Method 2	
Margin Method	
Basic Method	
Arbitrage Method - Similar Indexes	
Arbitrage Method - Matching Basket - 2nd Method	
EQUITY POSITION RISK AMOUNT	

Capital Liquidity Return

Return Date:

Standard Method

PRR-EPR-STD

Country	Equity Net Positions @ 8%	Equity Net Positions @ 12%	Equity Net Positions @ 16%	Total Position Risk Amount $
TOTAL				
			TOTAL STANDARD METHOD POSITION RISK AMOUNT	

Capital Liquidity Return

Return Date:

Building Block Method

PRR-EPR-BBL

	Number of Positions		Specific Risk				General Risk	
Country	Long	Short	Equity Net Position 2%	Equity Net Position 4%	Equity Net Position 8%	Specific Risk Total $	Aggregate Equity Net 8%	Total Position Risk Amount $
TOTAL								
TOTAL BUILDING BLOCK METHOD POSITION RISK AMOUNT								

Capital Liquidity Return

Return Date:

Contingent Loss Matrix Method 1

PRR-EPR-CM1

Country	Total Position Risk Amount (Aggregate Of Greatest Losses)
Total	

Capital Liquidity Return

Return Date:

Contingent Loss Matrix – Method 2

PRR-EPR-CM2

	Number of Positions		Specific Risk				General Risk	
Country	Long	Short	Equity Net Positions	Equity Net Positions	Equity Net Positions	Total Specific Risk Amount	Amount Aggregate Of Greatest Losses	Total Position Risk Amount
			@ 2 %	@ 4 %	@ 8 %	$	$	$
TOTAL								
TOTAL METHOD 2 POSITION RISK AMOUNT								

Capital Liquidity Return

Return Date:

Margin Method

PRR-EPR-MRG

Country	Primary Margin Requirement	Position Risk Amount $ (4 x Primary Margin Requirement)
TOTAL		
	TOTAL POSITION RISK AMOUNT	

Capital Liquidity Return

Return Date:

Basic Method

PRR-EPR-BSC

Country	Purchased Options			Written Options
	Aggregate Mark To Market Value of Underlying	Mark To Market Value of Options	Position Risk Amount	Position Risk Amount
TOTAL				
			TOTAL POSITION RISK AMOUNT	

Capital Liquidity Return

Return Date:

Arbitrage Method

PRR-EPR-ARB

	Similar Indexes		Broadly based Index and a matching basket					
	Mark To Market Value of Futures	Position Risk Amount @ 2%	No. of Separately Managed Arbitrage Positions	Beta		Min Index Weight	Mark To Market Value of Futures	Position Risk Amount @ 2%
Country	$	$		Min %	Max %	%	$	$
TOTAL								
TOTAL POSITION RISK							TOTAL POSITION RISK	

Capital Liquidity Return

Return Date:

Equity Principal Concentration

PRR-EPR-PRC

Security Code (or description if code not applicable)	Country	Equity Net Position (Liquid)	Equity Net Position (Illiquid)	Total Position

Capital Liquidity Return

Return Date:

Debt Position Risk

PRR-DPR

Summary		**Position Risk Amounts Total**
Standard Method		
Building Block Method	- Maturity Method	
	- Duration Method	
	- Specific Risk	
Contingent Loss Matrix Method 2 - Maturity Method	- General risk	
	- Specific risk	
	- Volatility risk	
Margin Method		
Basic Method		
DEBT POSITION RISK AMOUNT		

Capital Liquidity Return

Return Date:

Standard Method

PRR-DPR-STD

Total Position Risk Amount	

Capital Liquidity Return

Return Date:

Building Block Method

PRR-DPR-BBL

Building Block Method - Specific Risk

	Aggregate Debt Net Positions Absolute Value			(input GROSS numbers)		
	Government	Qualifying 0-6 Months Residual Maturity	Qualifying 6-24 Months Residual Maturity	Qualifying >24 Months Residual Maturity	Other	Specific Risk Position Risk Amount
Underlying Currency	@ 0%	@ 0.25%	@ 1.00%	@ 1.60%%	@ 8%	$
TOTAL						
TOTAL SPECIFIC RISK POSITION RISK AMOUNT						

Capital Liquidity Return

Return Date:

Duration Method

PRR-DPR-BBL-DUR

	Weighted Debt Net Positions											
	Zone 1		Zone 2		Zone 3		Net	Time	Zone Amount	Adjacent Zone	Non Adjacent	General Risk
Underlying Currency	Long	Short	Long	Short	Long	Short	Position Amount	Band Amount		Amount	Zone Amount	Amount
TOTAL												
TOTAL GENERAL RISK POSITION RISK AMOUNT												

Capital Liquidity Return

Return Date:

Maturity Method

PRR-DPR-BBL-MAT

	Weighted Debt Net Positions											
	Zone 1		Zone 2		Zone 3		Net	Time	Zone Amount	Adjacent Zone	Non Adjacent	General Risk
Underlying Currency	Long	Short	Long	Short	Long	Short	Position Amount	Band Amount		Amount	Zone Amount	Amount
TOTAL												
TOTAL GENERAL RISK POSITION RISK AMOUNT												

Capital Liquidity Return

Return Date:

Contingent Loss Matrix Method – General Risk

PRR-DPR-CM2-GEN

Underlying Currency	Notional Weighted Debt Net Positions						Net Position Amount	Time Band Amount	Zone Amount	Adjacent Zone Amount	Non Adjacent Zone Amount	General Risk Amount
	Zone 1		Zone 2		Zone 3							
	Long	Short	Long	Short	Long	Short						
	$	$	$	$	$	$	$	$	$	$	$	$
TOTAL												
TOTAL GENERAL RISK POSITION RISK AMOUNT												

Federal Register of Legislative Instruments F2013C00794

Capital Liquidity Return

Return Date:

Contingent Loss Matrix Method 2 – Specific Risk

PRR-DPR-CM2-SPE

Aggregate Delta weighted value of Underlying Instrument (input GROSS numbers)						
	Government	Qualifying 0-6 Residual Maturity	Qualifying 6-24 Residual Maturity	Qualifying > 24 Residual Maturity	Other	Specific Risk Position Risk Amount
Underlying Currency	@ 0%	@ 0.25%	@ 1.00%	@ 1.6%	@ 8%	$
TOTAL						
TOTAL SPECIFIC RISK POSITION RISK AMOUNT						

Capital Liquidity Return

Return Date:

Contingent Loss Matrix Method 2 – Volatility Risk

PRR-DPR-CM2-VOL

Underlying Currency	Absolute Value of the aggregate of the greatest loss for each currency
TOTAL	

Capital Liquidity Return

Return Date:

Margin Method

PRR-DPR-MRG

Underlying Currency	Primary Margin Requirement	Position Risk Amount $ (4 x Primary Margin Requirement)
TOTAL		
	TOTAL POSITION RISK AMOUNT	

Capital Liquidity Return

Return Date:

Basic Method

PRR-DPR-BSC

	Purchased Options			Written Options
Underlying Currency	**Aggregate Mark To Market Value of Underlying**	**Mark To Market Value of Options**	**Position Risk Amount**	**Position Risk Amount**
TOTAL				
			TOTAL POSITION RISK AMOUNT	

Capital Liquidity Return

Return Date:

Debt Principal Concentration

PRR-DPR-PRC

Security Code (or description if code not applicable)	Underlying Currency	Debt Net Position (Liquid)	Debt Net Position (Illiquid)	Total Position

Capital Liquidity Return

Return Date:

Foreign Exchange Position Risk

PRR-FPR

Summary	Position Risk Amounts Total
Standard Method	
Contingent Loss Matrix Method	
FOREIGN EXCHANGE POSITION RISK AMOUNT	

Capital Liquidity Return

Return Date:

Standard Method

PRR-FPR-STD

Underlying Currency	Net Open Long Position	Net Open Short Position
TOTAL		
POSITION RISK AMOUNT – 8% OF MAX OF LONG OR SHORT		

Capital Liquidity Return

Return Date:

Contingent Loss Matrix Method

PRR-FPR-CM1

	Commodity Currency						
Terms Currency						**Other**	**Total**
Other							
Total							
						TOTAL POSITION RISK AMOUNT	

Capital Liquidity Return

Return Date:

Largest Daily Losses

PRR-VAR-LDL

Loss	Date

Capital Liquidity Return

Return Date:

Equity Stress Testing

PRR-VAR-EST

National Market	Change in Implied Volatility	Change in Price (%)				
	(%)	-50	-25	0	+10	+20
	+200					
	0					
	- 75					

Capital Liquidity Return

Return Date:

Debt Stress Testing

PRR-VAR-DST

	Change in Yield (%)							
	Cash	**90 days**	**180 days**	**1 year**	**3 years**	**5 years**	**10 years**	**15 years**
Yield curve scenario 1	+20	+20	+20	+20	+20	+20	+20	+20
Yield curve scenario 2	-20	-20	-20	-20	-20	-20	-20	-20

Yield curve scenarios

	Yield curve scenario 1	Yield curve scenario 2

Interest rate volatility scenarios

	Volatility scenario 1	Volatility scenario 2
Change in Implied Volatility (%)	**+250**	**-75**

Capital Liquidity Return

Return Date:

Foreign Exchange Stress Testing

PRR-VAR-FST

Exchange Rate Scenarios

	Change in Price (%)				
Change in Implied Volatility (%)	**-20**	**-10**	**0**	**+10**	**+20**
+100					
0					
-50					

Capital Liquidity Return

Return Date:

Large Exposure Risk Requirement

LRR

Summary	Total
Part 1 - Counterparty Large Exposure Amount	
Part 2 - Issuer Large Exposure - Equity Method	
Part 3 - Issuer Large Exposure - Debt Method	
Part 4 - Issuer Large Exposure - Equity & Debt Method	
Total Large Exposure Risk Requirement	

Capital Liquidity Return

Return Date:

Counterparty Large Exposure Amount

LRR-CLE

Counterparty Large Exposure

Summary	Total
Total Counterparty Large Exposure Risk Requirement	
Total number of counterparties	

Federal Register of Legislative Instruments F2013C00794

Capital Liquidity Return

Return Date:

Non Margined Financial Instruments Method

LRR-CLE-NMI

Transaction Type	Risk Amounts
> 10 Business Days : Transactions @ 3% of contract value or excess, whichever is greater	
> 10 Business Days : 100% of contract value / 100% of market value	
Sub TOTAL RISK AMOUNT	
Total Number of Counterparties	

Federal Register of Legislative Instruments F2013C00794

Capital Liquidity Return

Return Date:

Securities Lending and Borrowing Method

LRR-CLE-SLB

Transaction Type	Risk Amounts
Option 1	
> $10,000 and counterparty exposure ≤15% of value received : 8% of counterparty exposure	
> $10,000 and counterparty exposure > 15% of value received : 8% of 15% of value received	
> $10,000 and counterparty exposure > 15% of value received : 100% of counterparty exposure over 15% of the value received	
Option 2	
> $10,000 : 100% of counterparty exposure	
Sub TOTAL RISK AMOUNT	
Total Number of Counterparties	

Federal Register of Legislative Instruments F2013C00794

Capital Liquidity Return

Return Date:

Margined Financial Instruments Method

LRR-CLE-MFI

Transaction Type	Risk Amounts
Settlement Amount, Premium, Deposit or Margin owed by Counterparty @ 100%	
Sub TOTAL RISK AMOUNT	
Total Number of Counterparties	

Federal Register of Legislative Instruments F2013C00794

Capital Liquidity Return

Return Date:

OTC Derivatives and Warrants Executed as Principal Method

LRR-CLE-ODW

Transaction Type	Risk Amount
Written Premium Not Received @ 100%	
Current Credit Exposure : Equity @ 8%	
Potential Credit Exposure : Equity @ 8%	
Current Credit Exposure : Debt @ 8%	
Potential Credit Exposure : Debt @ 8%	
Current Credit Exposure : Fx @ 8%	
Potential Credit Exposure : Fx @ 8%	
Sub TOTAL RISK AMOUNT	
Total Number of Counterparties	

Capital Liquidity Return

Return Date:

Issuer Large Exposure – Equity Method

LRR-ISE

Country	Number of Equity Issuers	Equity Net Position	> 25% Of Liquid Capital @ 12%	> 25% Of Liquid Capital @ 16%	> 5% Of Issue @ 12%	> 5% Of Issue @ 16%	Total Risk Amount $
TOTAL							

Capital Liquidity Return

Return Date:

Issuer Large Exposure – Debt Method

LRR-ISD

Underlying Currency	Number of Debt Issuers	Debt Net Position	> 25% Of Liquid Capital	> 10% Of Issue	Total Risk Amount $
TOTAL					

Capital Liquidity Return

Return Date:

Issuer Large Exposure – Equity & Debt Method

LRR-IED

Underlying Currency	Number of Equity/Debt Issuers	Equity Net Position Plus Debt Net Position	> 25% Of Liquid Capital @ 12%	> 25% Of Liquid Capital @ 16%	> 25% Of Liquid Capital @ applicable debt position risk factor	Total Risk Amount $
TOTAL						

Capital Liquidity Return

Return Date:

Underwriting Risk Requirement

URR

	Equity	Debt Instrument	Total
Underwriting Risk Amount			

Capital Liquidity Return

Return Date:

Non Standard Risk Requirement

NRR

Detail the nature of the exposure						Other	Amount - Total
Total							

Capital Liquidity Return

Return Date:

Operational Risk Requirement

ORR

	Minimum Amount				$100,000
add	Variable amount				
	Counterparty risk requirement	(a)			
	Position Risk Requirement	(b)			
	Underwriting Risk Requirement	(c)			
	Sum (a) + (b) + (c)			*** 8% =**	
add	Secondary Requirement				
	Total Operational Risk				

Capital Liquidity Return

Return Date:

Income Statement

ICS

Revenue

	Current		Prior	
Profits (Losses) from trading in securities / derivatives: Realised				
Unrealised				
Brokerage: Equities				
Warrants				
Futures / Exchange Traded Options				
Debt				
Other				
Underwriting commission (less sub-underwriting commission paid)				
Sub-underwriting commission				
Dividends				
Interest				
Bad debts recovered and provision for doubtful debts no longer required				
Directors' fees				
Handling fees				
Corporate Advisory Fees				
Financial planning / Portfolio Management Fees				
Management fees				
Other fee received from associated entities				
Other Revenue				

Capital Liquidity Return

Return Date:

Additional Total			
TOTAL REVENUE			

Capital Liquidity Return

Return Date:

Expenses

	Current		Prior	
Salaries (excluding partners, directors and research salaries)				
Directors' / Partners' salaries				
Commissions paid to Traders / Consultants				
Other salary costs				
Occupancy costs				
Interest paid				
Travel, Public Relations and Advertising				
Research (including research salaries)				
Bad and doubtful debts written off / provided for				
Audit fees				
Admin costs (postage, fax, phone etc)				
Professional indemnity insurance				
Other insurance costs				
All management / service fees paid to associated entities				
Depreciation / Amortisation of fixed and intangible assets				
Finance lease payments				
Operating lease payments (other than occupancy)				
Other Expenses				
TOTAL EXPENSES				

Capital Liquidity Return

Return Date:

Net Profit / (loss)

	Current		Prior	
PROFIT before income TAX				
Income Tax - Expense				
If a profit has been made but no tax provision raised, the reason for NOT providing for tax must be recorded in this comment field				
Profit / (loss) after TAX from discontinued operations (detail below)				
NET PROFIT / (LOSS) for the period				

Capital Liquidity Return

Return Date:

Retained Earnings

	Current		Prior
Opening Retained Earnings			
Adjustments TO retained earnings (detail) - increases			
TOTAL			
Dividends			
Adjustments from retained earnings (detail) - decreases			
TOTAL			
Other adjustments to / (from) retained earnings (detail)			
TOTAL			
Closing Retained Earnings			

Capital Liquidity Return

Return Date:

BAL

Balance Sheet

Assets

	Current Assets (current)		**Current Assets (prior)**	
Trade Receivables				
Less Provision for doubtful debts				
	Securities Borrowings			
	Financial Assets			
	Cash and Cash Equivalents			
	Related/ Associated Persons			
	Client segregated/ Trust Accounts			
	Deposits at Clearing Houses			
	Other Current Assets			
	TOTAL CURRENT ASSETS			
	Non Current Assets (current)		**Non Current Assets (prior)**	
	Trade Receivables			
	Financial Assets			
	Loans and Deposits			
	Related/ Associated Persons			
	Property, Plant & Equipment			
	Intangible Assets			
	Deferred Tax Assets			
	Other Non Current Assets			
	TOTAL NON CURRENT ASSETS			
	Total Assets			

Capital Liquidity Return

Return Date:

Liabilities

	Current Liabilities (current)	Current Liabilities (prior)
Trade Payables		
Securities Lending		
Financial Liabilities		
Short Term Borrowings		
Income Tax Payable		
Approved Subordinated Debt		
Other Current Liabilities		
TOTAL CURRENT LIABILITIES		
	Non Current Liabilities (current)	**Non Current Liabilities (prior)**
Long Term Borrowings		
Deferred Income Tax		
Approved Subordinated Debt		
Other Non Current Liabilities		
TOTAL NON CURRENT LIABILITIES		
Total Liabilities		
Net Assets		

Capital Liquidity Return

Return Date:

Equity				
	Equity (current)		**Equity (prior)**	
Ordinary Issued and Paid Up Shares				
Non Cumulative Preference Shares				
Cumulative Preference Shares				
Other				
	Total Equity			
	Reserves (current)		**Reserves (prior)**	
Revaluation reserves				
Other reserves				
	TOTAL RESERVES			
	Retained Earnings / (Accumulated Losses)			
	Total Equity			

Capital Liquidity Return

Return Date:

Balance Sheet Details

BSD

Total Contingent Liabilities	

Capital Liquidity Return

Return Date:

Cash & Cash Equivalents

BSD-CCE

Detail FUNDS lodged with:	CURRENT		NON CURRENT	
Approved Deposit Taking Institution (ADTI)	**SECURED**	**UNSECURED**	**SECURED**	**UNSECURED**
Total ADTI				
Petty Cash				
Non ADTI and Other				
Total NON ADTI and Other				
Total Secured / Unsecured				
Total Current / Non Current:				

Capital Liquidity Return

Return Date:

Related/ Associated Persons

BSD-RAP

Cash & Cash Equivalents - Detail	**CURRENT**		**NON CURRENT**	
-Approved Deposit Taking Institution (ADTI)	**SECURED**	**UNSECURED**	**SECURED**	**UNSECURED**
ADTI Total				
Cash & Cash Equivalents - Detail				
- Non ADTI and Other				
Non ADTI Total				
Total Secured/ Unsecured				
Total Current/ Non Current				

Capital Liquidity Return

Return Date:

Underwriting/ Guarantees **BSD-UWG**

Underwriting and Sub Underwriting:			
Gross Underwriting Commitments			
Gross Sub Underwriting Commitments			
Gross Underwriting and Sub Underwriting Commitments			
Reduce underwriting and sub underwriting commitments by sub underwritten amounts and/or amounts received from client placement			
NET UNDERWRITING COMMITMENTS			
Guarantees:			
For the purpose of the Rules			
Ordinary course of business			
To settle legal proceedings			
SUB TOTAL			
Related/Associated persons			
Other			
Other Guarantee Sub Total			
TOTAL UNDERWRITING / GUARANTEES			

Capital Liquidity Return

Return Date:

Legal / Insurance / Encumbrances

BSD-LIE

Contingent Liabilities

Are there any actual / potential legal proceedings and Insurance Claims?	
Is there any charge, pledge, or other encumbrance over any of the assets of the Participant?	
Has the Participant granted any Credit Facilities to other persons or entities?	

Capital Liquidity Return

Return Date:

Other Contingent Liabilities and Lease Commitments

BSD-LSO

Lease Commitments: (including property commitments)		
Detail Operating Leases		
Other Leases:		
TOTAL LEASE COMMITMENTS:		
Other Contingent Liabilities:		
TOTAL OTHER:		
Total Lease Commitments / Other Contingent Liabilities:		

Federal Register of Legislative Instruments F2013C00794

Capital Liquidity Return

Return Date:

Other Assets

BSD-OTA

Current Asset Description	Current Asset Amount
Current Asset Amount Total	
NON Current Asset Description	**NON Current Asset Amount**
NON Current Asset Amount Total	
Other Assets Total	

Capital Liquidity Return

Return Date:

Core Capital

CAP – CC, LQC, LM

	Current Return	Prior Return
Ordinary Issued and Paid-Up Shares		
Non-Cumulative Preference Shares		
All Reserves Excluding Revaluation Reserves other than Financial Asset Revaluation Reserves		
Opening Retained Earnings/Accumulated Losses Adjusted for all Current Year Movements		
Core Capital		

Capital Liquidity Return

Return Date:

CAP- CC, LQC, LM

Liquid Capital Calculation

	Current Return		**Prior Return**	
Core Capital				
Cumulative Preference Shares				
Approved Subordinated Debt				
Revaluation Reserves other than Financial Asset Revaluation Reserves				
less Excluded Assets				
Property, Plant and Equipment				
Intangible Assets				
Deferred Tax Assets				
Other Non-Current Assets				
Unsecured deposits/loans with non approved deposit taking instit's				
Unsecured non ADTI related / associated person balances				
Other trade receivables realisable after 30 days				
Prepayments realisable after 30 days				
Other Illiquid Assets				
Other charged assets				
Other prescribed assets				
less Excluded Liabilities				
Guarantees and Indemnities				
Other prescribed liabilities				

Liquid Capital				

Capital Liquidity Return

Return Date:

Liquid Margin Calculation

CAO – CC, LQC, LM

	Current Return		Prior Return	
Liquid Capital				
Operational Risk Requirement				
Counterparty Risk Requirement				
Large Exposure Risk Requirement				
Position Risk Requirement				
Underwriting Risk Requirement				
Non Standard Risk Requirement				
Liquid Margin				

.Ratio of Liquid Capital to Total Risk Requirement

						Current Return	Prior Return
Ratio of Liquid Capital to Total Risk Requirement	=	Liquid Capital / Total Risk Requirement	=		=		

Capital Liquidity Return

Return Date:

Additional Comments

ADD

Capital Liquidity Return

Return Date:

Credit Facilities & Overdraft

CFO

STANDBY CREDIT facilities granted in favour of the Participant			
Type	**Full Name of Provider**	**Terms And Availability**	**Amount of Limit**
		TOTAL STANDBY CREDIT FACILITIES	

ASIC Market Integrity Rules (ASX Market) Amendment 2011 (No. 2)

Schedule 1C Form 3A Part 2: Risk Based Capital Requirements - Directors' Declaration to the Monthly Return

Return Date:

Director's Declaration

DIRECTORS STATEMENT RELATING TO THE ACCOUNTS OF A PARTICIPANT

…………………
(the Participant)

(a) This return is for the ………………… month(s) ended …………………
(b) The Participant is incorporated in ………………… (the Place of Incorporation).
(c) The assets and liabilities of each company controlled by the Participant, or any other venture in which the Participant has a financial interest <are/are not> in my/our opinion such as to affect adversely to a material extent the Participant's financial position.
(d) In my/our opinion, the Participant's systems, controls and accounting records have been properly and accurately maintained and form an appropriate basis upon which to assess and regularly review the financial stability of the Participant.
(e) No events have occurred or are anticipated up to the date of this statement which in my/our opinion may result in a significant deterioration in the financial stability of the Participant and there are reasonable grounds to believe the Participant will be able to meet its obligations as and when they fall due.
(f) The return associated with this statement as identified in (a) above is a true extract from the Participant's financial statements.
(g) I/we certify that the Income Statement and Balance Sheet have, to the best of my/our knowledge and belief, been drawn to comply with
(i) the requirements of sections 988A and 988B of the Corporations Act 2001 or equivalent legislation in the Place of Incorporation (as applicable); and
(ii) the accounting standards generally accepted in …………………; and
(iii) the ASIC Market Integrity Rules (ASX Market) 2010 or ASX Clear Operating Rules (each, the Rules) (as applicable).
(h) I/we certify that the core capital, liquid capital calculation and the calculation of the total risk requirement have to the best of my/our knowledge and belief, been drawn to comply with the requirements of the Rules.
(i) Since the date of the last reporting statement the Participant <has/has not> been in compliance with the capital requirements.
(j) I/we are aware that a false declaration may result in disciplinary action being taken against the Participant and should the return be submitted after the due date, the Participant may be liable to a fee or penalty.

Return Date:

Financial Return Authorisation

Sole Director Company:	
Board Resolution Date	
Authorisation 1	
Authorisation Date 1	
Authorisation 2	
Authorisation Date 2	

Sch 1C Form 3B Part 1

Participant Name:	
Return Type:	
Date:	

Date

Counterparty Risk Requirement - Summary

Counterparty Risk Amounts (after Counterparty Risk Weightings) - $	0%	10%	20%	50%	100%	Total
Non-Margined Financial Instruments method	$	$	$	$	$	$
Securities Lending and Borrowing method	$	$	$	$	$	$
Sub Total	$	$	$	$	$	$
Less Provision for Doubtful						
TOTAL COUNTERPARTY RISK REQUIREMENT						$

Federal Register of Legislative Instruments F2013C00794

Market Participant Name

Date

Counterparty Risk Requirement - Non-Margined Financial Instruments Method

Transaction type	0%	10%	20%	50%	100%	Total
≤ 10 business days: Aggregate of Net Client Balances @ 3%						$
> 10 business days: Transactions @ 3%						$
value in case of a sale/excess of contract value over market value in case of a purchase						$
100% of contract value/100% of market value						$
Sub Total - Unweighted Amounts	$	$	$	$	$	$
Total Risk Amounts - Weighted by CRW	$	$	$	$	$	$
Amount of Collateral utilised to reduce the above amounts						$

* If you do not wish to reduce the counterparty risk amount by risk weighting, put all calculated counterparty risk amounts in 100% column
* Input calculated counterparty risk amounts pre-risk weighted, but reflecting any reduction due to the recognition of collateral or other relevant rule.
* For reporting purpose only, disclose the amount of collateral that has been used to reduce the counterparty risk amounts reported above.

Market Participant Name

Date

Counterparty Risk Requirement - Securities Lending and Borrowing Method

Transaction type	0%	10%	20%	50%	100%	Total
Option 1						
> $10,000 and counterparty exposure ≤ 15% of value received: 8% of counterparty exposure						$
> $10,000 and counterparty exposure > 15% of value received: 8% of 15% of value received						$
> $10,000 and counterparty exposure > 15% of value received: 100% of counterparty exposure over 15% of value received						$
Option 2						
> $10,000: 100% of counterparty exposure						$
Sub Total - Unweighted Amounts	$	$	$	$	$	$
Total Risk Amounts - Weighted by CRW	$	$	$	$	$	$

Federal Register of Legislative Instruments F2013C00794

Market Participant Name

Date

Currency Exposure

Currency	% of Total
Other	
TOTAL	%

* In accordance with the instruction below, please detail by currency, the percentage that each currency represents of the Total Counterparty Risk Requirement.
* Please ensure the total percentage amounts to 100%

Counterparty Concentration

Counterparty Name	Gross 'Unweighted Value'	Counterparty Risk Weighting %	Counterparty Risk Amount (Risk Weighted)
			$
			$
			$
			$
			$

* Based on the gross unweighted Counterparty Risk Amounts, please detail the 5 counterparties that comprise the greatest percentage of the total Gross Unweighted Counterparty Risk Amount.

* The Gross 'Unweighted Counterparty Risk Amount' is the calculated Counterparty Risk Requirement for that individual counterparty. It is not the client balance for that counterparty.

Market Participant Name

Date

Position Risk Requirement - Summary

Summary	Total
Equity Position Risk	$
FX Position Risk	$
TOTAL POSITION RISK REQUIREMENT	$

Market Participant Name

Date

Position Risk Requirement - Equity Position Risk - Standard Method

Country	Equity Net Positions @ 8%	Equity Net Positions @ 12%	Equity Net Positions @ 16%	Total Position Risk Amount
				$
				$
				$
				$
				$
Other				$
Total	$	$	$	
Total standard method position risk				$

* Enter amounts for each country in which there are exposures

Federal Register of Legislative Instruments F2013C00794

Market Participant Name

Date

Position Risk Requirement - Foreign Exchange - Standard Method

Underlying Currency	Net open Long Position	Net Open Short Position
Other		
Sub total	**$**	**$**
Position Risk Amount - 8% of Max of Long or Short		**$**

* Enter the AUD equivalent of the net open long or net open short position in each currency.

Market Participant Name

Date

Principal Concentration

Issuer	Country	Equity Net Position - AUD (liquid portion)	Equity Net Position - AUD (Illiquid portion)

* Based on the equity net positions, detail the 5 equity net positions that comprise the greatest percentage of the total gross value of the equity portfolio.

Market Participant Name

Date

Large Exposure Risk Requirement - Summary

Summary	Total
Counterparty Large Exposure Risk Requirement - NMFIM	$
Counterparty Large Exposure Risk Requirement - SL&B	$
Issuer Large Exposure Risk Requirement	$
TOTAL LARGE EXPOSURE RISK REQUIREMENT	$

Market Participant Name

Date

Counterparty Large Exposure Risk Requirement - Non-Margined Financial Instruments		
Transaction Type	**Risk Amounts**	
>10 Business Days: Transactions @ 3% of contract value or excess, whichever is greater		
>10 Business Days: 100% of contract value/100% of market value		
Sub Total Risk Amount:	**$**	
Total Number of Counterparties:		

Market Participant Name

Date

Counterparty Large Exposure Risk Requirement - Securities Lending and Borrowing method		
Transaction Type	**Risk Amounts**	
Option 1		
>$10,000 and counterparty exposure ≤ 15% of value received: 8% of counterparty exposure		
>$10,000 and counterparty exposure > 15% of value received: 8% of 15% of value received		
>$10,000 and counterparty exposure > 15% of value received: 100% of counterparty exposure over 15% of value received		
Option 2		
> $10,000: 100% of counterparty exposure		
Total Risk Amount:	**$**	
Total Number of Counterparties:		

Market Participant Name

Date

Issuer Large Exposure Risk Requirement - Equity method

Country	Number of Equity Issuers	Equity Net Position	>25% of LC @ 12%	>25% of LC @ 16%	>5% of Issue @ 12%	>5% of Issue @ 16%	Total Position Risk Amount
							$
							$
							$
							$
							$
Other							$
Total		$	$	$	$	$	$

* Enter amounts for each country in which there are large exposures.

Market Participant Name

Date

Operational Risk Requirement					
Minimum Amount				$100,000	
add variable amount					
Counterparty Risk Requirement (a)		$			
Position Risk Requirement (b)		$			
Sum (a) + (b)		$	* 8%	$	
Total Operational Risk				**$**	

Market Participant Name

Date

Income Statement				
Revenue				
	Profits/losses from trading in securities/derivatives:			
	Realised			
	Unrealised:		$	
	Brokerage:			
	Equities			
	Warrants:			
	Futures/ETO's			
	Debt			
	Other		$	
	Underwriting commission (less sub-underwriting commission paid)			
	Sub-underwriting commission			
	Dividends			
	Interest			
	Bad debts recovered and provision for doubtful debts no longer required			
	Directors fees			
	Handling fees			
	Corporate Advisory fees			
	Financial planning/portfolio management fees			
	Management fees			
	Other fees received from associated entities		$	
	Other revenue (detail below):			
	Advisor fees			
	Royalties			
			$	
	Total Revenue:			**$**
Expenses				
	Salaries (excluding partners, directors and research salaries)			
	Directors'/Partners salaries			
	Commissions paid to Traders/Consultants			
	Other salary costs			
	Occupancy costs			
	Interest paid			
	Travel, Public Relations and Advertising			
	Research (including research salaries)			
	Bad and doubtful debts written off/provided for			
	Audit fees			
	Admin costs (postage, fax, phone etc)			
	Professional Indemnity Insurance			
	Other insurance costs			
	All management/service fees paid to associated entities			
	Depreciation/Amortisation of fixed and intangible assets			
	Finance lease payments			
	Operating lease payments (other than occupancy)		$	
	Other expenses (detail below):			
	Other			
	fees			
			$	
	Total Expenses:			**$**
Net				
	Net Profit/(loss) from continuing			**$**
	Profit /(loss) from discontinued operations (detail below)			
			$	
	Net Profit/(loss) for the period:			**$**
	Current Account at the start of the year:			
	Partners drawings:			
			$	
	Current Account at the end of the year			**$**

* Please enter the revenue and expenses for the YEAR TO DATE.

Market Participant Name **Date**

Balance Sheet						
ASSETS						
Current Assets				**Non-Current Assets**		
Trade Receivables [1]				Trade Receivables [1]		
Less Provision for Doubtful Debts		$		Financial Assets [3]		
	Securities Borrowings [2]			Loans and Deposits [4]	$	
	Financial Assets [3]			Related/Associated Persons	$	
	Cash & Cash Equivalents[4]	$		Property, Plant and Equipment		
	Related/Associated Persons	$		Intangible Assets		
	Client segregated/Trust Accounts [5]			Deferred Tax Assets [7]		
	Deposits at Clearing Houses			Other Non Current Assets [6]		
	Other Current Assets (excluding deposits with Clearing Houses) [6]					
	Total Current Assets	**$**		**Total Non-Current Assets**	**$**	
	Total Assets	**$**				
1. Client and trade receivables only (note: trade related/associated person amounts should be included here.						
2. Only include cash paid for securities borrowings.						
3. All equity, debt and similar investments at market value.						
4. Cash at bank, cash on hand and other deposits other than client trust and segregated						
5. Client trust account and client segregated accounts						
6. Other balances, excluding deposits with clearing house.						
7. Includes future income tax benefit						
LIABILITIES						
Current Liabilities				**Non-Current**		
Trade Payables [1]				Long Term Borrowings		
Securities Lending [2]				Deferred Income Tax		
Financial Liablities				Approved Subordinated		
Short term borrowings				Other Non Current Liabilities [4]		
Income tax payable						
Approved Subordinated Debt						
Other Current Liabilites						
	Total Current Liablities	**$**		**Total Non-Current Liabilities**	**$**	
	Total Liabilities	**$**				
	NET ASSETS	**$**				
1. Client and trade payables only (note: trade related/associated person amounts should be included here)						
2. Only include cash received from securities lending						
3. All equity, debt and similar instruments at market value						
4. Other balances not included above						

Federal Register of Legislative Instruments F2013C00794

PARTNERS ACCOUNTS						
Capital Account						
Current Account						
Other Account						
Other						
Total	**$**					

Market Participant Name

Date

Balance Sheet Details - Cash and Cash Equivalents				
* Do not include related/associated persons				
Detail funds lodged with:				
	Current		**Non-Current**	
Approved Deposit Taking Institutions (ADTI)	**Secured**	**Unsecured**	**Secured**	**Unsecured**
Total ADTI:	**$**	**$**	**$**	**$**
Petty Cash				
Non ADTI and Other	**Secured**	**Unsecured**	**Secured**	**Unsecured**
Total Non-ADTI and Other	**$**	**$**	**$**	
Total Secured/Unsecured	**$**	**$**	**$**	**$**
TOTAL CURRENT / NON CURRENT	$		**$**	

Market Participant Name

Date

Balance Sheet Details - Related/Associated Persons				
Cash & Cash Equivalents - Detail				
	Current		**Non-Current**	
Approved Deposit Taking Institutions (ADTI)	**Secured**	**Unsecured**	**Secured**	**Unsecured**
Total ADTI:	**$**	**$**	**$**	**$**
Cash & Cash Equivalents - Detail				
Non ADTI and Other	**Secured**	**Unsecured**	**Secured**	**Unsecured**
Total Non-ADTI and Other	**$**	**$**	**$**	**$**
Total Secured/Unsecured	**$**	**$**	**$**	**$**
TOTAL CURRENT / NON CURRENT	**$**		**$**	

* Please note: Related/Associated Person's Balances that are not secured by Liquid Assets, must be reported in the 'Unsecured' solumn. This unsecured asset must be treated as an 'Excluded Asset' and excluded from the Liquid Capital calculation.

* Refer 'Related/Associated Person Balance' definition. Only non-trade amounts should be included here unless otherwise advised.

* Although amounts owing from an ADTI do not fall within the definition of 'Related/Associated Person Balance' in the Market Integrity Rules, they should be reported in this section.

Market Participant Name

Date

Balance Sheet Details - Contingent Liabilities - Underwriting- Guarantees		
Underwriting and Sub Underwriting:		
Gross Underwriting Commitments		
Gross Sub Underwriting Commitments		
Gross Underwriting and Sub Underwriting Commitments		$
Reduce underwriting and sub underwriting commitments by sub underwritten amounts and/or amounts received from client placement		
Net Underwriting Commitments		$
Guarantees:		
For the purpose of the Rules		
Ordinary course of business		
To settle legal proceedings		
Sub Total		$
Related/Associated persons		
Other		
Sub Total		$
Total Underwriting/Guarantees:		$

Note: If an amount is reported in either or both the underwriting and/or sub underwriting commitment lines above an underwriting risk requirement and/or counterparty risk requirement for a sub underwriting may be required. Refer to relevant Capital rules.

Market Participant Name

Date

Balance Sheet Details - Legal, Encumbrances and Credit Facilities								
Legal Proceedings								
Date first aware of potential circumstance	**Details of Circumstance**	**Gross Contingent Liability**	**Net Contingent Liability**	**Nature of Cover (if any)**	**Full Name of Cover provider**	**Date Circumstance Notified to Cover Provider**	**Date Circumstance Notified to the Exchange or Clearing House**	**Date Circumstance Settled/Closed**
	Total Legal/Insurance:	**$**	**$**					

When a legal proceeding/insurance claim has been settled or closed during the month, record the date this occurred in the "Date Circumstance settled/closed" column in
the FIRST month this occurs. After this date has been reporteed, the item can be deleted from future returns

Encumbrances
Please provide details below of any encumbrances (or charge or pledge) over any of the assets of the Participant, including the nature of the encumbrance, and the maximum potential exposure

Details of Credit Facilities
Please provide details below of any credit facilities granted to other persons or entities, including maximum potential exposure.

Market Participant Name

Date

Balance Sheet Details - Other Contingent Liabilities and Lease Commitments		
Lease Commitments: (including property commitments)		
Detail Operating Leases:		
Other Leases:		
Total Lease Commitments		**$**
Other Contingent Liabilities:		
Total Other:		**$**
Total Lease Commitments / Other Contingent Liabilities:		**$**

Market Participant Name

Date

Balance Sheet Details - Credit Facilities and Overdraft			
Standby Credit facilities granted in favour of the Participant			
Type (*see list below)	**Full name of provider**	**Terms and Availability (*see list below)**	**Amount of Limit**
	Total Standby Credit Facilities		**$**

Please describe security given to provider(s), together with any other comments considered relevant

*CHESS Settlement Facility
Credit Facility
Intraday Facility
Overnight Facility
Bank Overdraft Facility
Subordinated Debt Facility
Other

* Committed Intraday - Secured
Committed Intraday - Unsecured
Uncommitted Intraday - Secured
Uncommitted Intraday - Unsecured
Committed on request - Secured
Uncommitted on request - Secured
Uncommitted on request - Unsecured
Other

Market Participant Name

Date

Core Capital		
Partners Current Accounts	$	
Partners Capital Accounts	$	
Core Capital	**$**	

Market Participant Name

Date

Liquid Capital			
Core Capital			$
Approved Subordinated Debt	$		
Other Accounts	$	$	
Excluded Assets			
Property, Plant and Equipment	$		
Intangible Assets	$		
Deferred Tax Assets [1]	$		
Other Non-Current Assets [2]	$		
Unsecured deposits/loans with non approved deposit taking institutions	$		
Unsecured non ADTI related / associated person balances [3]	$		
Other trade receivables realisable after 30 days			
Prepayments realisable after 30 days			
Other Illiquid Assets			
Other Charged Assets			
Other Prescribed Assets		$	
Excluded Liabilities			
Guarantees and Indemnities	$		
Other Prescribed liabilities		$	
Liquid Capital			$

[1] Includes Future Income Tax Benefits

[2] Includes Non-current trade receivables, financial assets and loans & deposits (Including non-current Related/Associated Persons balances)

[3] Non-current are included in Other Non-Current Assets

Market Participant Name

Date

Liquid Margin			
Liquid Capital			$
Total Risk Requirement			
Operational Risk Requirement	$		
Counterparty Risk Requirement	$		
Large Exposure Risk Requirement	$		
Position Risk Requirement	$		
		$	
Liquid Margin			-$
	LiquidCapital	$	
Ratio of Liquid Capital to Total Risk Requirement =	Total Risk Requirement =	$	- :

* Liquid Capital must at all times be greater than the Total Risk Requirement.
* Should the ratio of Liquid Capital to Total Risk Requirement fall to 1.2 or less, ASIC must be notified immediately.

Market Participant Name

Date

Additional Comments							
Please use this screen to include any comments you feel my be needed to clarify this Capital Liquidity Return							

ASIC Market Integrity Rules (ASX Market) Amendment 2011 (No. 2)

Schedule 1C Form 3B Part 2: Risk Based Capital Requirements - Partners' Declaration to the Monthly Return

Return Date:

____

(the Participant)

Partners Statement relating to the accounts of a Participant

(a) This return is for the _______ month(s)[1] ended

(b) The assets and liabilities of each company controlled by the Participant, or any other venture in which the Participant has a financial interest are/are not[2] in my/our opinion such as to affect adversely to a material extent the Participant's financial position.

(c) In my/our opinion, the Participant's systems, controls and accounting records have been properly and accurately maintained and form an appropriate basis upon which to assess and regularly review the financial stability of the Participant.

(d) No events have occurred or are anticipated up to the date of this statement which in my/our opinion may result in a significant deterioration in the financial stability of the Participant and there are reasonable grounds to believe the Participant will be able to meet its obligations as and when they fall due.

(e) The return associated with this statement as identified in (a) above is a true extract from the Participant's financial statements.

(f) I/we certify that the Income Statement and Balance Sheet have, to the best of my/our knowledge and belief, been drawn to comply with the requirements of sections 988A and 988B of the Corporations Act 2001, accounting standards generally accepted in Australia and ASIC Market Integrity Rules (ASX Market) 2010 (Rules).

(g) I/we certify that the core capital, liquid capital calculation and the calculation of the total risk requirement have to the best of my/our knowledge and belief, been drawn to comply with the requirements of the Rules.

(h) Since the date of the last , the Participant has/has not[3] been in compliance with the capital requirements.

(i) I/we are aware that a false declaration may result in disciplinary action being taken against the Participant and should the return be submitted after the due date, the Participant may be liable to a fee or penalty.

(j) I/we certify that the Participant has the necessary internal controls and procedures in place to ensure that a return submitted electronically is identical to the return certified by the person(s) noted below as evidenced by this statement pursuant to the Rules.

(To be signed by one partner of the Participant)

Partner 1: ____________________Date signed: _____________________

Signature: ____________________________

Notes:

1. enter the number of months from your last financial year end

2. select as applicable

3. select as applicable

Federal Register of Legislative Instruments F2013C00794