

**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.

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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 |  |

**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** | | | |  |

**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**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | **Purchased Options** | | | **Written Options** |
| **Country** | **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**

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | **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** | | | | | |  |

**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** | **Notional Weighted Debt Net Positions** | | | | | | **Net**  **Position** | **Time**  **Band** | **Zone**  **Amount** | **Adjacent**  **Zone** | **Non**  **Adjacent**  **Zone** | **General**  **Risk** |
| **Zone 1** | | **Zone 2** | | **Zone 3** | |
| **Currency** | **Long** | **Short** | **Long** | **Short** | **Long** | **Short** | **Amount** | **Amount** |  | **Amount** | **Amount** | **Amount** |
|  | **$** | **$** | **$** | **$** | **$** | **$** | **$** | **$** | **$** | **$** | **$** | **$** |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
| **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:

**Balance Sheet**

**BAL**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **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:** | |  |  |  |

**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** |  |  |  |  |

**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** | | |  |

**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? |  |

**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** |  |  |

**Summary Capital Liquidity Return**

Return Date:

**Liquid Capital Calculation**

**CAP- CC, LQC, LM**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | **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 | = | Liquid Capital | = |  | = |  |  |
| Total Risk Requirement | 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:

**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:

**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** |  |  |  |  |  |  |

**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 |  |  |  |  |  |

**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**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | **Purchased Options** | | | **Written Options** |
| **Country** | **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** | **Notional Weighted Debt Net Positions** | | | | | | **Net**  **Position** | **Time**  **Band** | **Zone**  **Amount** | **Adjacent**  **Zone** | **Non**  **Adjacent**  **Zone** | **General**  **Risk** |
| **Zone 1** | | **Zone 2** | | **Zone 3** | |
| **Currency** | **Long** | **Short** | **Long** | **Short** | **Long** | **Short** | **Amount** | **Amount** |  | **Amount** | **Amount** | **Amount** |
|  | **$** | **$** | **$** | **$** | **$** | **$** | **$** | **$** | **$** | **$** | **$** | **$** |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
| **TOTAL** |  |  |  |  |  |  |  |  |  |  |  |  |
| **TOTAL GENERAL RISK POSITION RISK AMOUNT** | | | | | |  | |  | | | | |

**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** |  |

**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** |  |

**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** |  |

**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** |  |

**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:

**Balance Sheet**

**BAL**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **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:** | |  |

**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:

**Liquid Capital Calculation**

**CAP- CC, LQC, LM**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | **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 | = | Liquid Capital | = |  | = |  |  |
| Total Risk Requirement | 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 m y/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 i n 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 t his 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 R ules ( ASX Market) 2010 or A SX Clear Operating

Rules (each, the Rules) (as applicable).

(h) I/we certify that the co re capital, liquid capital calculation and the calculation of t he

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 o f the last reporting statement the Participant <has/has not > been i n

compliance with the capital requirements.

(j) I/we are aw are that a false declaration may result in disciplinary act ion 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) - $** | **0%** | **10%** | **20%** | **50%** | **100%** | **Total** |
| Non-Margined Financial Instruments method | **$** | **$** | **$** | **$** | **$** | **$** |
|  |  |  |  |  |  |  |
| Securities Lending and Borrowing method | **$** | **$** | **$** | **$** | **$** | **$** |
|  |  |  |  |  |  |  |
| **Sub Total** | **$** | **$** | **$** | **$** | **$** | **$** |
|  |  |  |  |  |  |  |
| **Less Provision for Doubtful Debts:** |  |  |  |  |  |  |
|  |  |  |  |  |  |  |
| **TOTAL COUNTERPARTY RISK REQUIREMENT** | |  |  |  |  | **$** |

***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** | **$** | **$** | **$** | **$** | **$** | **$** |
|  |  |  |  |  |  |  |

***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**  **Amount** |
|  |  |  |  | **$** |
|  |  |  |  |  |
|  |  |  |  | **$** |
|  |  |  |  |  |
|  |  |  |  | **$** |
|  |  |  |  |  |
|  |  |  |  | **$** |
|  |  |  |  |  |
|  |  |  |  | **$** |
|  |  |  |  |  |
| Other |  |  |  | **$** |
|  |  |  |  |  |
| **Total** | **$** | **$** | **$** |  |
|  |  |  |  |  |
| **Total standard method position risk amount** | | | | **$** |

\* Enter amounts for each country in which there are exposures

***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 method** | | |
|  |  |  |
| **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:** |  |  | **$** |
|  |  |  |  |  |
| **Net Profit/Loss** |  |  |  |  |
|  | **Net Profit/(loss) from continuing operations** |  |  | **$** |
|  |  |  |  |  |
|  | **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 Equivalents4 | $ |  | 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** | **$** |  |  |  |  |
|  |  |  |  |  |  |  |
| 1. Client and trade receivables only (note: trade related/associated person amounts should be included here. | | | | | | |
| 2. Only include cash paid for securities borrowings. | | | | | | |
| 3. All equity, debt and similar investments at market value. | | | | | | |
| 4. Cash at bank, cash on hand and other deposits other than client trust and segregated | | | | | | |
| 5. Client trust account and client segregated accounts | | | | | | |
| 6. Other balances, excluding deposits with clearing house. | | | | | | |
| 7. Includes future income tax benefit | | | | | | |
|  | | | | | | |
| **LIABILITIES** |  |  |  |  |  |  |
| **Current Liabilities** |  |  |  | **Non-Current Liabilities** |  |  |
| Trade Payables 1 |  |  |  | Long Term Borrowings |  |  |
| Securities Lending 2 |  |  |  | Deferred Income Tax |  |  |
| Financial Liablities |  |  |  | Approved Subordinated  Debt |  |  |
| Short term borrowings |  |  |  | Other Non Current  Liabilities 4 |  |  |
| Income tax payable |  |  |  |  |  |  |
| Approved  Subordinated Debt |  |  |  |  |  |  |
| Other Current  Liabilites |  |  |  |  |  |  |
|  | **Total Current Liablities** | **$** |  | **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 | | | | |  |  |
|  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **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** |
|  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |
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|  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |
|  | **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 | | | | | | | | |
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| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Details of Credit Facilities** | |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |
| Please provide details below of any credit facilities granted to other persons or entities, including maximum potential exposure. | | | | | | | | |
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***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** |
|  |  |  |  |
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|  |  |  |  |
|  | **Total Standby Credit Facilities** | | **$** |

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

\*CHESS Settlement Facility \* Committed Intraday - Secured

Credit Facility Committed Intraday - Unsecured

Intraday Facility Uncommitted Intraday - Secured

Overnight Facility Uncommitted Intraday - Unsecured

Bank Overdraft Facility Committed on request - Secured

Subordinated Debt Facility Uncommitted on request - Secured

Other 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 Assets¹ | $ |  |  |
| 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 | $ | | |  | |  | |
|  |  | | | **$** | |  | |
| **Liquid Margin** |  | | |  | | **-$** | |
|  |  | | |  | |  | |
|  |  | | |  | |  | |
|  | Liquid Capital | | | **$** | |  | |
| Ratio of Liquid Capital to Total Risk Requirement = | Total Risk Requirement = | | | **$** | | **\_.** | |
|  |  | | |  | |  | |
|  |  | | |  | |  | |
|  |  | | |  | |  | |
|  |  | | |  | |  | |

\* 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** | | | | | | | |
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***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 not2 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 not3 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