

NATIONAL REGISTRY OF SCRIPTLESS SECURITIES

MWT-7 Guide: CUSTODIAN

A. Trade Transactions

1. Trades transactions processed through the PDEX trading platform

Trading Guidelines:

- All NRoSS participant custodian entities will be provided with securities balance for the two (2) Test ISINs that will be used for the MWT.
- The Test ISINs are as follows:

<u>ISIN</u>	<u>Tenor</u>	<u>Issue Date</u>	<u>Maturity Date</u>	<u>Volume</u>	<u>Average Rate</u>	<u>Coupon Rate</u>
BILL0318X091	3mos.	7/27/2018	10/26/2018	P100B	3.125%	
BOND0522Y555	5yrs	7/27/2018	7/27/2022	P100B		5.250%

- NRoSS Participant - Custodian Entities intending to purchase/sell GS in the secondary market will have to engage a trading participant sponsor (Dealer or Broker) who will execute the trades in the trading platform.

Trade Scenarios:

Trade Scenario Check List –

#	Trade Scenario	Description	Done*
1.	Buy Securities	Perform buy transaction via a Dealer	
2.	Buy Securities	Perform buy transaction via a Broker	
3.	Sell Securities	Perform sell transaction via a Dealer	
4.	Sell Securities	Perform sell transaction via a Broker	

2. Trades processed in the NRoSS DVP module

Participants are likewise encouraged to execute the following trade scenarios in the NRoSS DVP module for test purposes only.

#	Trade Scenario	Description	Done*
1.	Dealer – NRoSS Participant Custodian Entities	Execute a sale transaction in NRoSS as a 'delivering agent' with a Dealer of your choice	
2.	Dealer – NRoSS Participant Custodian Entities	Execute a purchase transaction in NRoSS as a 'receiving agent' with a Dealer of your choice	

3.	Broker – NRoSS Participant Custodian Entities	Execute a sale transaction in NRoSS as a 'delivering agent' with a Broker of your choice	
4.	Broker – NRoSS Participant Custodian Entities	Execute a purchase transaction in NRoSS as a 'receiving agent' with a Broker of your choice	
5.	Gov't Acct – NRoSS Participant Custodian Entities	Execute a sale transaction in NRoSS as a 'delivering agent' with an NRoSS Participant Special Gov't Account of your choice	
6.	Gov't Acct. – NRoSS Participant Custodian Entities	Execute a purchase transaction in NRoSS as a 'delivering agent' with an NRoSS Participant Special Gov't Account of your choice	

***Note:**

1. Indicate completion status by marking with an 'X' mark
2. Trading and Settlement rules under the NRoSS environment will be issued by the BTr at a later date.

B. Non-Trade Transactions

#	Trade Scenario	Description	Done*
1.	Pledge	Execute a pledge transaction with a counterparty of your choice in NRoSS.	
2.	Pledge	Execute a pledge release transaction with your pledge counterparty in NRoSS.	
3.	Earmarking	Execute 'earmark' transaction in NRoSS.	
4.	Earmarking	Execute 'un-earmark' transaction in RoSS.	
5.	Regulatory Compliance – BSP SES Trust Duty (as applicable)	Execute trust duty compliance transaction for a sponsored Trust account.	
6.	Regulatory Compliance – BSP SES Trust Duty (as applicable)	Execute trust duty compliance 'release' transaction for a sponsored Trust account.	
7.	Regulatory Compliance - Securities and Exchange Commission (as applicable)	Perform GS reserve compliance transaction for a sponsored QB account	
8.	Regulatory Compliance - Securities and Exchange Commission (as applicable)	Execute GS reserve compliance 'release' transaction for a sponsored QB account.	
9.	Regulatory Compliance - Insurance Commission (as applicable)	Execute mandatory reserve compliance transaction for a sponsored Insurance entity account.	
10.	Execute an FOP - Transfer of Portfolio to a dealer	Transfer securities from Trust Proprietary account to the Trust's Sponsored account of a dealer NOTE: NRoSS Trust Participant should facilitate the opening of a Dealer sponsored account.	

11.	Execute an FOP - Transfer of Portfolio to a broker	Transfer securities from Trust Proprietary account to the Trust's Sponsored account of a broker NOTE: NRoSS Trust Participant should facilitate the opening of a Broker sponsored account.	
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***Note: Indicate completion status by marking with an 'X' mark**

C. Coupon Payment

A coupon payment event will occur on August 2, 2018 for;

- FXTN 10-56
- FXTN 20-18

To verify the coupon payment transaction, participants can generate the Payment Information report.

D. Reports

Participants are expected to generate and review all reports available in NRoSS particularly;

#	Report	Description	Done*
1.	Account Statement (Settlement>Account>Statement)	Generate the report and review content against transactions.	
2.	Account Activity Report (Reports>View>Account Activity)	Generate the report and review content against transactions.	
3.	Summary of Transactions (Reports>Intraday>Accounting>Summary of Transactions)	Generate the report and review content against transactions.	
4.	Summary of Pledges (Reports>Intraday>Accounting>Summary of Pledges)	Generate the report and review content against transactions.	
5.	Portfolio Statement (Reports>Intraday>Accounting>Portfolio Statement)	Generate the report and review content against transactions.	
6.	Holders Statement (Reports>Intraday>Accounting>Holders Statement)	Generate the report and review content against transactions.	
7.	Payment Information (Reports>Intraday>Interest>Payment Information)	Generate the report and review content against transactions.	

***Note: Indicate completion status by marking with an 'X' mark**