



ASX Clear SPAN Margin Parameters Effective 12 October 2015

Commodity Code	Commodity Name	PSR	VSR	SOM	IMS
AGL	AGL ENERGY LIMITED	6%	26%	\$0.01	--
AIO	ASCIANO LIMITED	8%	35%	\$0.01	--
AMC	AMCOR LIMITED	6%	30%	\$0.01	--
AMP	AMP LIMITED	6%	35%	\$0.01	--
ANN	ANSELL LIMITED	10%	28%	\$0.01	--
ANZ	AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	7%	35%	\$0.01	--
APA	APA GROUP	8%	16%	\$0.01	--
ARI	ARRIUM LIMITED	21%	50%	\$0.01	--
ASX	ASX LIMITED	6%	24%	\$0.01	--
AWC	ALUMINA LIMITED	9%	28%	\$0.01	--
AZJ	AURIZON HOLDINGS LIMITED	6%	30%	\$0.01	--
BEN	BENDIGO AND ADELAIDE BANK LIMITED	7%	30%	\$0.01	--
BHP	BHP BILLITON LIMITED	7%	30%	\$0.01	--
BLD	BORAL LIMITED	7%	24%	\$0.01	--
BOQ	BANK OF QUEENSLAND LIMITED	6%	30%	\$0.01	--
BSL	BLUESCOPE STEEL LIMITED	13%	26%	\$0.01	--
BXB	BRAMBLES LIMITED	5%	30%	\$0.01	--
CBA	COMMONWEALTH BANK OF AUSTRALIA	7%	35%	\$0.01	--
CCL	COCA-COLA AMATIL LIMITED	5%	35%	\$0.01	--
CIM	CIMIC GROUP LIMITED	7%	22%	\$0.01	--
CPU	COMPUTERSHARE LIMITED	8%	24%	\$0.01	--
CSL	CSL LIMITED	6%	27%	\$0.01	--
CSR	CSR LIMITED	8%	30%	\$0.01	--
CWN	CROWN RESORTS LIMITED	8%	22%	\$0.01	--
DXS	DEXUS PROPERTY GROUP	5%	16%	\$0.01	--
EGP	ECHO ENTERTAINMENT GROUP LIMITED	7%	20%	\$0.01	--
FDC	FEDERATION CENTRES	5%	16%	\$0.01	--
FLT	FLIGHT CENTRE TRAVEL GROUP LIMITED	9%	30%	\$0.01	--
FMG	FORTESCUE METALS GROUP LTD	16%	24%	\$0.01	--
FXJ	FAIRFAX MEDIA LIMITED	9%	40%	\$0.01	--
GMG	GOODMAN GROUP	6%	20%	\$0.01	--
GPT	GPT GROUP	6%	28%	\$0.01	--
HVN	HARVEY NORMAN HOLDINGS LIMITED	8%	20%	\$0.01	--
IAG	INSURANCE AUSTRALIA GROUP LIMITED	7%	35%	\$0.01	--
IPL	IOOF HOLDINGS LIMITED	8%	30%	\$0.01	--
ILU	ILUKA RESOURCES LIMITED	9%	20%	\$0.01	--
IPL	INCITEC PIVOT LIMITED	7%	26%	\$0.01	--
JHX	JAMES HARDIE INDUSTRIES PLC	7%	20%	\$0.01	--
LLC	LEND LEASE GROUP	6%	24%	\$0.01	--
MPL	MEDIBANK PRIVATE LIMITED	8%	45%	\$0.01	--
MQG	MACQUARIE GROUP LIMITED	7%	30%	\$0.01	--
MTS	METCASH LIMITED	12%	30%	\$0.01	--
MYR	MYER HOLDINGS LIMITED	14%	35%	\$0.01	--
NAB	NATIONAL AUSTRALIA BANK LIMITED	6%	35%	\$0.01	--
NCM	NEWCREST MINING LIMITED	10%	24%	\$0.01	--
ORG	ORIGIN ENERGY LIMITED	10%	24%	\$0.01	--
ORI	ORICA LIMITED	9%	28%	\$0.01	--
OSH	OIL SEARCH LIMITED	12%	35%	\$0.01	--
OZL	OZ MINERALS LIMITED	11%	24%	\$0.01	--
QAN	QANTAS AIRWAYS LIMITED	9%	23%	\$0.01	--
QBE	QBE INSURANCE GROUP LIMITED	6%	30%	\$0.01	--
RHC	RAMSAY HEALTH CARE LIMITED	6%	16%	\$0.01	--
RIO	RIO TINTO LIMITED	7%	29%	\$0.01	--
RMD	RESMED INC	8%	30%	\$0.01	--
RRL	REGIS RESOURCES LIMITED	15%	35%	\$0.01	--
SCG	SCENTRE GROUP	5%	35%	\$0.01	--
SEK	SEEK LIMITED	8%	24%	\$0.01	--
SGM	SIMS METAL MANAGEMENT LIMITED	9%	24%	\$0.01	--
SGP	STOCKLAND	5%	30%	\$0.01	--
SHL	SONIC HEALTHCARE LIMITED	7%	28%	\$0.01	--
STO	SANTOS LIMITED	12%	33%	\$0.01	--
SUN	SUNCORP GROUP LIMITED	6%	35%	\$0.01	--
SYD	SYDNEY AIRPORT	7%	24%	\$0.01	--
TAH	TABCORP HOLDINGS LIMITED	8%	30%	\$0.01	--
TCL	TRANSURBAN GROUP	5%	24%	\$0.01	--
TEN	TEN NETWORK HOLDINGS LIMITED	14%	60%	\$0.01	--
TLS	TELSTRA CORPORATION LIMITED	5%	35%	\$0.01	--
TTS	TATTS GROUP LIMITED	6%	24%	\$0.01	--
TWE	TREASURY WINE ESTATES LIMITED	8%	24%	\$0.01	--
WBC	WESTPAC BANKING CORPORATION	7%	35%	\$0.01	--
WES	WESFARMERS LIMITED	5%	35%	\$0.01	--
WFD	WESTFIELD CORPORATION	6%	20%	\$0.01	--
WOR	WORLEYPARSONS LIMITED	12%	28%	\$0.01	--
WOW	WOOLWORTHS LIMITED	6%	30%	\$0.01	--
WPL	WOODSIDE PETROLEUM LIMITED	7%	30%	\$0.01	--
XJO	S&P/ASX 200 INDEX	\$2,400	25%	\$1.00	--

Glossary

PSR - The Price Scan Range is the maximum probable price movement to occur, for each instrument or, for options, their underlying instrument.

VSR - The Volatility Scan Range is the maximum probable change to occur within the volatility of each option's underlying price.

SOM - Short Option Minimum rates provide coverage for the special situations associated with portfolios of deep out-of-the-money short option positions.

IMS - Inter-Month Spread charge covers the risk related to particular patterns of calendar spreading.