

ASX Clear Margin Parameters

Effective 4 March 2016



Commodity Code	Commodity Name	PSR	VSR	SOM	IMS
XJO	SandP/ASX 200 Index	\$ 2,500	25%	\$ 1.00	\$80
AGL	AGL Energy Limited	5%	21%	\$ 0.01	-
AIO	AIO Shares	7%	37%	\$ 0.01	-
AMC	AMC Shares	6%	22%	\$ 0.01	-
AMP	AMP Shares	6%	36%	\$ 0.01	-
ANN	Ansell Ltd	13%	26%	\$ 0.01	-
ANZ	ANZ Shares	7%	43%	\$ 0.01	-
APA	APA Group	6%	0%	\$ 0.01	-
ARI	OST Shares	23%	50%	\$ 0.01	-
ASX	ASX Shares	6%	23%	\$ 0.01	-
AWC	AWC Shares	13%	45%	\$ 0.01	-
AZJ	Aurizon Holdings Limited	11%	27%	\$ 0.01	-
BEN	Bendigo and Adeliade Bank Ltd	6%	29%	\$ 0.01	-
BHP	BHP Shares	10%	25%	\$ 0.01	-
BLD	BLD Shares	6%	29%	\$ 0.01	-
BOQ	Bank of Queensland Ltd	6%	30%	\$ 0.01	-
BSL	BSL Shares	13%	24%	\$ 0.01	-
BXB	BXB Shares	6%	29%	\$ 0.01	-
CBA	CBA Shares	6%	36%	\$ 0.01	-
CCL	CCL Shares	6%	42%	\$ 0.01	-
CIM	CIMIC Group Limited	7%	27%	\$ 0.01	-
CPU	CPU Shares	6%	27%	\$ 0.01	-
CSL	CSL Shares	5%	20%	\$ 0.01	-
CSR	CSR Shares	8%	25%	\$ 0.01	-
CTX	Caltex Australia	7%	20%	\$ 0.01	-
CWN	Crowns Resorts Ltd	8%	22%	\$ 0.01	-
DXS	DXS Shares	5%	0%	\$ 0.01	-
FLT	Flight Centre Ltd	9%	24%	\$ 0.01	-
FMG	FMG Shares	16%	30%	\$ 0.01	-
FXJ	FXJ Shares	7%	70%	\$ 0.01	-
GMG	GMG Shares	5%	33%	\$ 0.01	-
GPT	GPT Shares	5%	34%	\$ 0.01	-
HVN	HVN Shares	7%	24%	\$ 0.01	-
IAG	IAG Shares	6%	37%	\$ 0.01	-
IFL	IFL Shares	7%	25%	\$ 0.01	-
ILU	ILU Shares	13%	28%	\$ 0.01	-
IPL	IPL Shares	8%	25%	\$ 0.01	-
JHX	JHX Shares	9%	27%	\$ 0.01	-
LLC	LLC Shares	6%	26%	\$ 0.01	-
MPL	Medibank Private	8%	58%	\$ 0.01	-
MQG	MQG Shares	7%	34%	\$ 0.01	-
MTS	Metcash Ltd	13%	30%	\$ 0.01	-
MYR	MYR Shares	11%	47%	\$ 0.01	-
NAB	NAB Shares	7%	38%	\$ 0.01	-
NCM	NCM Shares	10%	20%	\$ 0.01	-
ORG	ORG Shares	13%	32%	\$ 0.01	-

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ORI	ORI Shares	8%	29%	\$ 0.01	-
OSH	OSH Shares	14%	39%	\$ 0.01	-
OZL	OZL Shares	10%	20%	\$ 0.01	-
QAN	QAN Shares	8%	24%	\$ 0.01	-
QBE	QBE Shares	6%	23%	\$ 0.01	-
RHC	Ramsey Health Care Ltd	5%	0%	\$ 0.01	-
RIO	RIO Shares	7%	24%	\$ 0.01	-
RMD	RMD Shares	8%	29%	\$ 0.01	-
RRL	Regis Resources	15%	33%	\$ 0.01	-
S32	South32 Ltd	11%	54%	\$ 0.01	-
SCG	Scentre Group	5%	32%	\$ 0.01	-
SEK	Seek Ltd	7%	23%	\$ 0.01	-
SGM	SGM Shares	10%	33%	\$ 0.01	-
SGP	SGP Shares	5%	39%	\$ 0.01	-
SGR	The Star Entertainment Group Limited	5%	20%	\$ 0.01	-
SHL	SHL Shares	7%	20%	\$ 0.01	-
STO	STO Shares	20%	38%	\$ 0.01	-
SUN	SUN Shares	8%	31%	\$ 0.01	-
SYD	SYD Shares	6%	31%	\$ 0.01	-
TAH	TAH Shares	7%	24%	\$ 0.01	-
TCL	TCL Shares	5%	28%	\$ 0.01	-
TEN	TEN Shares	14%	70%	\$ 0.01	-
TLS	TLS Shares	5%	35%	\$ 0.01	-
TTS	TTS Shares	5%	22%	\$ 0.01	-
TWE	TWE Shares	9%	29%	\$ 0.01	-
VCX	Vicinity Centres	5%	0%	\$ 0.01	-
WBC	WBC Shares	6%	36%	\$ 0.01	-
WES	WES Shares	5%	24%	\$ 0.01	-
WFD	Westfield Corporation	6%	25%	\$ 0.01	-
WOR	WOR Shares	15%	22%	\$ 0.01	-
WOW	WOW Shares	7%	25%	\$ 0.01	-
WPL	WPL Shares	9%	28%	\$ 0.01	-

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.

ASXCL SPAN Margin Example: <http://www.asx.com.au/documents/clearing/span-examples.pdf>