



APPENDICES TO ASX 24 OPERATING RULES PROCEDURES

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SECTION 1

APPENDIX 1000g

Prescribed Guarantor Clearing Participant Guarantee

GUARANTEE BY GUARANTOR CLEARING PARTICIPANT

(Guarantor Clearing Participant)_____ hereby guarantees to the Exchange and to each other Trading Participant of the Exchange the performance of all Futures Contracts or Option Contracts traded on the Exchange pursuant to the Rules of the Exchange

by (name of Trading Participant) (the Trading Participant)_____ and to cause all such contracts to be registered with the Exchange's Approved Clearing Facility in our name.

PROVIDED HOWEVER that this guarantee shall not extend to such transactions which are allocated to another Clearing Participant by the Trading Participant and where the allocation is accepted by that Clearing Participant.

The liability of the Guarantor Clearing Participant under this Guarantee is unconditional and shall not be affected by anything which but for this provision might operate to release it from its obligations including, without limiting the generality of the foregoing:

- (a) any transaction or arrangement that may take place between the Trading Participant and the Exchange or any other Trading Participant of the Exchange; and
- (b) the liquidation of the Trading Participant or any other person or corporation.

This guarantee shall be interpreted as if it were part of the Constitution and Rules of the Exchange.

DATE:

SIGNED:
(Director)

NAME:
(Print)

Amended 15/06/15

SECTION 4

APPENDIX 4402

Specified Tick Ranges

The Specified Tick Ranges are set out in Procedure 2500.

Amended 07/01/13

SECTION 8

APPENDIX 8510(b)

Amended 24/12/10 Deleted 09/11/12

SCHEDULE 1 APPENDIX

PROCEDURES TO INDIVIDUAL CONTRACT SPECIFICATIONS

Procedure 2.20.1 Ten Year Commonwealth Treasury Bond Futures Contracts

Subject	Determinations
Coupon Rate	For contracts listed up to and including June 2001 the coupon rate was 12 per cent For contracts listed on and after September 2001 the coupon rate was 6 per cent
Calculation of Contract Value	The calculation within the brackets in the formula shall be carried out to eight decimal places and rounded to the nearest cent, 0.500 cents being rounded up.
Treasury Bond Series	As recorded in the Schedule to these Determinations
Manner of quoting Futures Price	Yield per cent per annum. For quotation purposes the futures Price shall be deducted from 100.000.
Minimum fluctuations for quoting Futures Price	Multiples of 0.0025 per cent during the period 5:10pm on 8th of the expiry month, or the next business day if the 8th is not a business day, to 4:30pm on the day of expiry. All the other times the minimum price increment will be 0.005 per cent.
Bond trading venues	<ul style="list-style-type: none"> – ICAP – Yieldbroker
Time Settlement Price is declared	The Approved Clearing Facility will normally declare the Settlement Price at 3.00 pm on the Final Trading Day
Times for obtaining quotations for the purpose of calculating the Settlement Price	Quotations will be obtained on the final trading day at: <ul style="list-style-type: none"> • 9.45 am \pm 5 seconds • 10.30 am \pm 5 seconds, and • 11.15 am \pm 5 seconds
Trading Hours	5.12pm-7.00am & 8.32am-4.30pm (US daylight saving time) 5.12pm-7.30am & 8.32am-4.30pm (US non daylight saving time)
Settlement Months	March, June, September and December up to two Quarter Months ahead
Final Trading Day	The fifteenth day of the Settlement Month, or if that day is not a Business Day, then the Business Day immediately following the fifteenth day
Time at which trading ceases on Final Trading Day	12.00 noon.
Settlement Day	The Business Day following the Final Trading Day in a Settlement Month
Final time by which Seller's obligations must be satisfied	12.00 noon on the Settlement Day
Final time by which Buyer' obligations must be satisfied	10.30 am on the Settlement Day

Amended 06/03/12, 08/03/13, 22/03/13, 15/09/14, 08/12/14, 10/11/16

Schedule of Treasury Bond Series referred to above

The following series of Commonwealth Treasury Bonds are those determined by the Board pursuant to Item 5(a) of Rule 2.20 and its predecessor.

1	<u>Settlement Month - March 1989</u> 12.5% March 1997 12.5% September 1997 12.5% January 1998 12.0% July 1999 13.0% July 2000	2	<u>Settlement Month - June 1989</u> 12.5% March 1997 12.5% September 1997 12.5% January 1998 12.0% July 1999 13.0% July 2000
3	<u>Settlement Month - September 1989</u> 12.5% March 1997 12.5% September 1997 12.5% January 1998 12.0% July 1999 13.0% July 2000	4	<u>Settlement Month - December 1989</u> 12.5% March 1997 12.5% September 1997 12.5% January 1998 12.0% July 1999 13.0% July 2000
5	<u>Settlement Month - March 1990</u> 12.5% March 1997 12.5% September 1997 12.5% January 1998 12.0% July 1999 13.0% July 2000	6	<u>Settlement Month - June 1990</u> 12.5% March 1997 12.5% September 1997 12.5% January 1998 12.0% July 1999 13.0% July 2000
7	<u>Settlement Month - September 1990</u> 12.5% March 1997 12.5% September 1997 12.5% January 1998 12.0% July 1999 13.0% July 2000	8	<u>Settlement Month - December 1990</u> 12.5% March 1997 12.5% September 1997 12.5% January 1998 12.0% July 1999 13.0% July 2000
9	<u>Settlement Month - March 1991</u> 12.5% March 1997 12.5% September 1997 12.5% January 1998 12.0% July 1999 13.0% July 2000	10	<u>Settlement Month - June 1991</u> 12.5% March 1997 12.5% September 1997 12.5% January 1998 12.0% July 1999 13.0% July 2000

<p>11 <u>Settlement Month - September 1991</u> 12.5% March 1997 12.5% September 1997 12.5% January 1998 12.0% July 1999 13.0% July 2000</p>	<p>12 <u>Settlement Month - December 1991</u> 12.5% January 1998 12.0% July 1999 13.0% July 2000 12.0% November 2001</p>
<p>13 <u>Settlement Month - March 1992</u> 12.5% January 1998 12.0% July 1999 13.0% July 2000 12.0% November 2001</p>	<p>14 <u>Settlement Month - June 1992</u> 12.0% July 1999 13.0% July 2000 12.0% November 2001 10.0% October 2002</p>
<p>15 <u>Settlement Month - September 1992</u> 13.0% July 2000 12.0% November 2001 10.0% October 2002</p>	<p>16 <u>Settlement Month - December 1992</u> 12.0% November 2001 10.0% October 2002 9.5% August 2003</p>
<p>17 <u>Settlement Month - March 1993</u> 12.0% November 2001 10.0% October 2002 9.5% August 2003</p>	<p>18 <u>Settlement Month - June 1993</u> 12.0% November 2001 10.0% October 2002 9.5% August 2003 9.0% September 2004</p>
<p>19 <u>Settlement Month - September 1993</u> 10.0% October 2002 9.5% August 2003 9.0% September 2004</p>	<p>20 <u>Settlement Month - December 1993</u> 12.0% November 2001 10.0% October 2002 9.5% August 2003 9.0% September 2004</p>
<p>21 <u>Settlement Month - March 1994</u> 10.0% October 2002 9.5% August 2003 9.0% September 2004 7.5% July 2005</p>	<p>22 <u>Settlement Month - June 1994</u> 10.0% October 2002 9.5% August 2003 9.0% September 2004 7.5% July 2005 6.75% November 2006</p>
<p>23 <u>Settlement Month - September 1994</u> 10.0% October 2002 9.5% August 2003 9.0% September 2004 7.5% July 2005 6.75% November 2006</p>	<p>24 <u>Settlement Month - December 1994</u> 9.5% August 2003 9.0% September 2004 7.5% July 2005 6.75% November 2006</p>
<p>25 <u>Settlement Month - March 1995</u> 9.5% August 2003 9.0% September 2004 7.5% July 2005 6.75% November 2006</p>	<p>26 <u>Settlement Month - June 1995</u> 9.5% August 2003 9.0% September 2004 7.5% July 2005 6.75% November 2006</p>
<p>27 <u>Settlement Month - September 1995</u> 9.0% September 2004 7.5% July 2005 10.0% February 2006 6.75% November 2006 10.0% October 2007</p>	<p>28 <u>Settlement Month - December 1995</u> 9.0% September 2004 7.5% July 2005 10.0% February 2006 6.75% November 2006 10.0% October 2007</p>

<p>29 <u>Settlement Month - March 1996</u> 9.0% September 2004 7.5% July 2005 10.0% February 2006 6.75% November 2006 10.0% October 2007</p>	<p>30 <u>Settlement Month - June 1996</u> 9.0% September 2004 7.5% July 2005 10.0% February 2006 6.75% November 2006 10.0% October 2007</p>
<p>31 <u>Settlement Month - September 1996</u> 7.5% July 2005 10.0% February 2006 6.75% November 2006 10.0% October 2007 8.75% August 2008</p>	<p>32 <u>Settlement Month - December 1996</u> 7.5% July 2005 10.0% February 2006 6.75% November 2006 10.0% October 2007 8.75% August 2008</p>
<p>33 <u>Settlement Month - March 1997</u> 7.5% July 2005 10.0% February 2006 6.75% November 2006 10.0% October 2007 8.75% August 2008</p>	<p>34 <u>Settlement Month - June 1997</u> 7.5% July 2005 10.0% February 2006 6.75% November 2006 10.0% October 2007 8.75% August 2008</p>
<p>35 <u>Settlement Month - September 1997</u> 7.5% July 2005 10.0% February 2006 6.75% November 2006 10.0% October 2007 8.75% August 2008</p>	<p>36 <u>Settlement Month - December 1997</u> 10.0% February 2006 6.75% November 2006 10.0% October 2007 8.75% August 2008</p>
<p>37 <u>Settlement Month - March 1998</u> 10.0% February 2006 6.75% November 2006 10.0% October 2007 8.75% August 2008 7.5% September 2009</p>	<p>38 <u>Settlement Month - June 1998</u> 10.0% February 2006 6.75% November 2006 10.0% October 2007 8.75% August 2008 7.5% September 2009</p>
<p>39 <u>Settlement Month - September 1998</u> 6.75% November 2006 10.0% October 2007 8.75% August 2008 7.5% September 2009</p>	<p>40 <u>Settlement Month - December 1998</u> 6.75% November 2006 10.0% October 2007 8.75% August 2008 7.5% September 2009</p>
<p>41 <u>Settlement Month - March 1999</u> 10.0% October 2007 8.75% August 2008 7.5% September 2009 5.75% June 2011</p>	<p>42 <u>Settlement Month - June 1999</u> 10.0% October 2007 8.75% August 2008 7.5% September 2009 5.75% June 2011</p>
<p>43 <u>Settlement Month - September 1999</u> 10.0% October 2007 8.75% August 2008 7.5% September 2009 5.75% June 2011</p>	<p>44 <u>Settlement Month - December 1999</u> 10.0% October 2007 8.75% August 2008 7.5% September 2009 5.75% June 2011</p>
<p>45 <u>Settlement Month - March 2000</u> 10.0% October 2007 8.75% August 2008 7.5% September 2009 5.75% June 2011</p>	<p>46 <u>Settlement Month - June 2000</u> 8.75% August 2008 7.5% September 2009 5.75% June 2011</p>

<p>47 <u>Settlement Month - September 2000</u> 8.75% August 2008 7.5% September 2009 5.75% June 2011</p>	<p>48 <u>Settlement Month – December 2000</u> 8.75% August 2008 7.5% September 2009 5.75% June 2011 6.5% May 2013</p>
<p>49 <u>Settlement Month – March 2001</u> 8.75% August 2008 7.5% September 2009 5.75% June 2011 6.5% May 2013</p>	<p>50 <u>Settlement Month – June 2001</u> 7.5% September 2009 5.75% June 2011 6.5% May 2013</p>
<p>51 <u>Settlement Month – September 2001</u> 7.5% September 2009 5.75% June 2011 6.5% May 2013</p>	<p>52 <u>Settlement Month – December 2001</u> 7.5% September 2009 5.75% June 2011 6.5% May 2013</p>
<p>53 <u>Settlement Month – March 2002</u> 7.5% September 2009 5.75% June 2011 6.5% May 2013</p>	<p>54 <u>Settlement Month – June 2002</u> 7.5% September 2009 5.75% June 2011 6.5% May 2013</p>
<p>55 <u>Settlement Month – September 2002</u> 7.5% September 2009 5.75% June 2011 6.5% May 2013</p>	<p>56 <u>Settlement Month – December 2002</u> 7.5% September 2009 5.75% June 2011 6.5% May 2013</p>
<p>57 <u>Settlement Month – March 2003</u> 5.75% June 2011 6.5% May 2013 6.25% April 2015</p>	<p>58 <u>Settlement Month – June 2003</u> 5.75% June 2011 6.5% May 2013 6.25% April 2015</p>
<p>59 <u>Settlement Month – September 2003</u> 5.75% June 2011 6.5% May 2013 6.25% April 2015</p>	<p>60 <u>Settlement Month – December 2003</u> 5.75% June 2011 6.5% May 2013 6.25% April 2015</p>
<p>61 <u>Settlement Month – March 2004</u> 5.75% June 2011 6.5% May 2013 6.25% April 2015</p>	<p>62 <u>Settlement Month – June 2004</u> 5.75% June 2011 6.5% May 2013 6.25% April 2015</p>
<p>63 <u>Settlement Month – September 2004</u> 5.75% June 2011 6.5% May 2013 6.25% April 2015</p>	<p>64 <u>Settlement Month – December 2004</u> 6.5% May 2013 6.25% April 2015 6% February 2017</p>
<p>65 <u>Settlement Month – March 2005</u> 6.5% May 2013 6.25% April 2015 6% February 2017</p>	<p>66 <u>Settlement Month – June 2005</u> 6.5% May 2013 6.25% April 2015 6% February 2017</p>
<p>67 <u>Settlement Month – September 2005</u> 6.5% May 2013 6.25% April 2015 6% February 2017</p>	<p>68 <u>Settlement Month – December 2005</u> 6.5% May 2013 6.25% April 2015 6% February 2017</p>
<p>69 <u>Settlement Month – March 2006</u> 6.5% May 2013 6.25% April 2015 6% February 2017</p>	<p>70 <u>Settlement Month – June 2006</u> 6.5% May 2013 6.25% April 2015 6% February 2017</p>

71	<u>Settlement Month – September 2006</u> 6.25% April 2015 6% February 2017 5.25% March 2019	72	<u>Settlement Month – December 2006</u> 6.25% April 2015 6% February 2017 5.25% March 2019
73	<u>Settlement Month – March 2007</u> 6.25% April 2015 6% February 2017 5.25% March 2019	74	<u>Settlement Month – June 2007</u> 6.25% April 2015 6% February 2017 5.25% March 2019
75	<u>Settlement Month – September 2007</u> 6.25% April 2015 6% February 2017 5.25% March 2019	76	<u>Settlement Month – December 2007</u> 6.25% April 2015 6% February 2017 5.25% March 2019
77	<u>Settlement Month – March 2008</u> 6.25% April 2015 6% February 2017 5.25% March 2019	78	<u>Settlement Month – June 2008</u> 6.25% April 2015 6% February 2017 5.25% March 2019 5.75% May 2021
79	<u>Settlement Month – September 2008</u> 6.25% April 2015 6% February 2017 5.25% March 2019 5.75% May 2021	80	<u>Settlement Month – December 2008</u> 6% February 2017 5.25% March 2019 5.75% May 2021
81	<u>Settlement Month – March 2009</u> 6% February 2017 5.25% March 2019 5.75% May 2021	82	<u>Settlement Month – June 2009</u> 6% February 2017 5.25% March 2019 5.75% May 2021
83	<u>Settlement Month – September 2009</u> 6% February 2017 5.25% March 2019 5.75% May 2021	84	<u>Settlement Month – December 2009</u> 6.00% February 2017 5.25% March 2019 4.50% April 2020 5.75% May 2021
85	<u>Settlement Month – March 2010</u> 5.25% March 2019 4.50% April 2020 5.75% May 2021	86	<u>Settlement Month – June 2010</u> 5.25% March 2019 4.50% April 2020 5.75% May 2021
87	<u>Settlement Month – September 2010</u> 5.25% March 2019 4.50% April 2020 5.75% May 2021	88	<u>Settlement Month – December 2010</u> 5.25% March 2019 4.50% April 2020 5.75% May 2021 5.75% July 2022
89	<u>Settlement Month – March 2011</u> 4.50% April 2020 5.75% May 2021 5.75% July 2022	90	<u>Settlement Month – June 2011</u> 4.50% April 2020 5.75% May 2021 5.75% July 2022
91	<u>Settlement Month – September 2011</u> 4.50% April 2020 5.75% May 2021 5.75% July 2022	92	<u>Settlement Month – December 2011</u> 4.50% April 2020 5.75% May 2021 5.75% July 2022 5.50% April 2023
93	<u>Settlement Month – March 2012</u> 4.50% April 2020 5.75% May 2021 5.75% July 2022 5.50% April 2023	94	<u>Settlement Month – June 2012</u> 4.50% April 2020 5.75% May 2021 5.75% July 2022 5.50% April 2023
95	<u>Settlement Month – September 2012</u> 5.75% May 2021 5.75% July 2022 5.50% April 2023	96	<u>Settlement Month – December 2012</u> 5.75% May 2021 5.75% July 2022 5.50% April 2023

97	<u>Settlement Month – March 2013</u> 5.75% May 2021 5.75% July 2022 5.50% April 2023 2.75% April 2024	98	<u>Settlement Month – June 2013</u> 5.75% July 2022 5.50% April 2023 2.75% April 2024
99	<u>Settlement Month – September 2013</u> 5.75% July 2022 5.50% April 2023 2.75% April 2024	100	<u>Settlement Month – December 2013</u> 5.75% July 2022 5.50% April 2023 2.75% April 2024 3.25% April 2025
101	<u>Settlement Month – March 2014</u> 5.75% July 2022 5.50% April 2023 2.75% April 2024 3.25% April 2025	102	<u>Settlement Month – June 2014</u> 5.50% April 2023 2.75% April 2024 3.25% April 2025
103	<u>Settlement Month – September 2014</u> 5.50% April 2023 2.75% April 2024 3.25% April 2025	104	<u>Settlement Month – December 2014</u> 5.50% April 2023 2.75% April 2024 3.25% April 2025 4.25% April 2026
105	<u>Settlement Month – March 2015</u> 5.50% April 2023 2.75% April 2024 3.25% April 2025 4.25% April 2026	106	<u>Settlement Month – June 2015</u> 2.75% April 2024 3.25% April 2025 4.25% April 2026
107	<u>Settlement Month – September 2015</u> 2.75% April 2024 3.25% April 2025 4.25% April 2026 4.75% April 2027	108	<u>Settlement Month – December 2015</u> 2.75% April 2024 3.25% April 2025 4.25% April 2026 4.75% April 2027
109	<u>Settlement Month – March 2016</u> 3.25% April 2025 4.25% April 2026 4.75% April 2027	110	<u>Settlement Month – June 2016</u> 3.25% April 2025 4.25% April 2026 4.75% April 2027
111	<u>Settlement Month – September 2016</u> 3.25% April 2025 4.25% April 2026 4.75% April 2027 2.75% November 2027	112	<u>Settlement Month – December 2016</u> 3.25% April 2025 4.25% April 2026 4.75% April 2027 2.75% November 2027
113	<u>Settlement Month – March 2017</u> 4.25% April 2026 4.75% April 2027 2.75% November 2027 2.25% May 2028	114	<u>Settlement Month – June 2017</u> 4.25% April 2026 4.75% April 2027 2.75% November 2027 2.25% May 2028
115	<u>Settlement Month – September 2017</u> 4.25% April 2026 4.75% April 2027 2.75% November 2027 2.25% May 2028 2.75% November 2028		

Amended 15/09/10, 15/12/10, 16/03/11, 15/06/11, 15/09/11, 15/12/11, 15/03/12, 15/06/12, 17/09/12, 17/12/12, 15/03/13, 17/06/13, 16/09/13, 16/12/13, 17/03/14, 16/06/14, 15/09/14, 15/12/14, 16/03/15, 15/06/15, 15/09/15, 15/12/15, 16/03/16, 15/06/16, 15/09/16, 15/12/16, 15/03/17

Procedure 2.20.2 Ordinary Options Over Ten Year Commonwealth Treasury Bond Futures Contracts

Subject	Determinations
Manner of quoting Contract Premium	Yield per cent per annum. For quotation purposes the Contract Premium shall be multiplied by 100.
Minimum fluctuations to be used in quoting Contract Premium	Multiples of 0.005 per cent
Manner of quoting Exercise Price of Options	Yield per cent per annum. For quotation purposes the Exercise Price shall be deducted from 100.00.
Minimum fluctuations to be used in quoting Exercise Price of Options	Multiples of 0.10 per cent annum
Calculation of Contract Premium	In calculating the Contract Premium: <ul style="list-style-type: none"> ▪ the calculations within the brackets shall be carried out to eight decimal places; and ▪ the value of the Contract Premium shall be rounded to the nearest cent, 0.500 cents being rounded up
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at intervals of 0.10 per cent per annum.
Final time for lodgement of Exercise Request or Deny Automatic Request	Up to close of trading on the Declaration Date Up to 20 minutes after close of trading on any day other than the Declaration Date.
Time Sellers are notified of Assignment of Exercise Request	For Requests lodged on the Declaration Day: <ul style="list-style-type: none"> ▪ by no later than 3.30 pm on the Business Day following the Declaration Date. For Requests lodged on a day other than the Declaration Date: <ul style="list-style-type: none"> ▪ by no later than 45 minutes prior to the commencement of trading on the next Business Day on which clearing occurs following the day on which the Request is lodged
Trading Hours	5.12pm - 7.00am and 8.32am - 4.30pm (US daylight saving time) 5.12pm - 7.30am and 8.32am - 4.30pm (US non daylight saving time)
Declaration Date:	The Business Day prior to the Last Trading Day in the underlying futures contract.
Time at which trading ceases on the Declaration Date	12.30pm
Expiry Months	March/July/September/December, up to two Quarter Months ahead.

Procedure 2.20.3 Serial Options Over Ten Year Commonwealth Treasury Bond Futures Contracts

Subject	Determinations
Manner of quoting Contract Premium	Yield per cent per annum. For quotation purposes the Contract Premium shall be multiplied by 100.
Minimum fluctuations to be used in quoting Contract Premium	Multiples of 0.005 per cent per annum.
Manner of quoting Exercise Price of Options	Yield per cent per annum.
Minimum fluctuations to be used in quoting Exercise Price of Options	Multiples of 0.10 per cent per annum. For quotation purposes the Exercise Price shall be deducted from 100.00.
Calculation of Contract Premium	In calculating the Contract Premium: <ul style="list-style-type: none"> ▪ the calculations within the brackets shall be carried out to eight decimal places; and ▪ the value of the Contract Premium shall be rounded to the nearest cent, 0.500 cents being rounded up.
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at intervals of 0.10 per cent per annum.
Final time for entering position close outs	No later than 2.00 pm on the settlement day
Final time for lodgement of Exercise Request or Deny Automatic Request	Up to close of trading on the Declaration Date Up to 20 minutes after close of trading on any day other than the Declaration Date.
Time Sellers are notified of Assignment of Exercise Request	For Requests lodged on the Declaration Day: <ul style="list-style-type: none"> ▪ by no later than 3.30 pm on the Declaration Date. For Requests lodged on a day other than the Declaration Date: <ul style="list-style-type: none"> ▪ by no later than 45 minutes prior to the commencement of trading on the next Business Day on which clearing occurs following the day on which the Request is lodged
Trading Hours	5.12pm - 7.00am and 8.32am - 4.30pm (US daylight saving time) 5.12pm - 7.30am and 8.32am - 4.30pm (US non daylight saving time)
Declaration Date:	The fifteenth day of the Settlement Month, or if that day is not a Business Day, then the Business Day immediately following the fifteenth day
Time at which trading ceases on the Declaration Date	12.30 pm
Expiry Months	January/February/April/May/July/August/October/ November with two Expiry Months listed at all times

**Procedure 2.20.4 Intraday Options Over Ten Year Commonwealth Treasury Bond
Futures Contracts**

Subject	Determinations
Manner of quoting Contract Premium	Yield per cent per annum. For quotation purposes the Contract Premium shall be multiplied by 100.
Minimum fluctuations to be used in quoting Contract Premium	Multiples of 0.005 per cent per annum.
Manner of quoting Exercise Price of Options	Yield per cent per annum.
Minimum fluctuations to be used in quoting Exercise Price of Options	Multiples of 0.01 per cent per annum. For quotation purposes the Exercise Price shall be deducted from 100.00.
Calculation of Contract Premium	In calculating the Contract Premium: <ul style="list-style-type: none"> ▪ the calculations within the brackets shall be carried out to eight decimal places; and ▪ the value of the Contract Premium shall be rounded to the nearest cent, 0.500 cents being rounded up
Calculation of Intra-Day Option Futures Price *	Where the underlying futures contract minimum price increment is set to 0.005 per cent the weighted average of trade prices shall be calculated to 4 decimal places and rounded to the nearest multiple of 0.005 per cent per annum; if the 3 rd and 4 th decimal places are 2 and 5 or 7 and 5 respectively, the weighted average shall be rounded to the next highest multiple of 0.005 per cent per annum. Where the underlying futures contract minimum price increment is set to 0.0025 per cent the weighted average of trade prices shall be calculated to 5 decimal places and rounded to the nearest multiple of 0.0025 per cent per annum; if the 3 rd , 4 th and 5 th decimal places are 1, 2 and 5; 3, 7 and 5; 6, 2 and 5 or 8, 7 and 5 respectively, the weighted average shall be rounded to the next highest multiple of 0.0025 per cent per annum.
Price sampling period	4.15pm - 4.25 pm
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at intervals of 0.01 per cent per annum.
Time of announcement of Intraday Option Futures Price	By 4.30 pm on each relevant day
Trading hours	8.32am – 4.10pm
Declaration Date:	Within the Trading Period during which the contract was first listed for trading.

*** Explanatory Note:**

The Intra-Day Option Futures Price referred to in Item 3(b) is the weighted average of trade prices executed in the underlying futures contract between 4.15pm and 4.25pm, excluding any Exchange for Physical, Custom market and Intra- and Inter-Commodity spread trades.

Subject	Determinations
Time at which trading ceases on the Declaration Date	4.10pm
Expiry Months	Intraday Options shall be available for futures contracts for the nearest Quarter Month ahead.

Amended 08/12/14

Procedure 2.20.5 Overnight Options Over Ten Year Commonwealth Treasury Bond Futures Contracts

Subject	Determinations
Manner of quoting Contract Premium	Yield per cent per annum. For quotation purposes the Contract Premium shall be multiplied by 100.
Minimum fluctuations to be used in quoting Contract Premium	Multiples of 0.005 per cent.
Manner of quoting Exercise Price of Options	Yield per cent per annum. For quotation purposes the Exercise Price shall be deducted from 100.00.
Minimum fluctuations to be used in quoting Exercise Price Options	Multiples of 0.01 per cent.
Calculation of Contract Premium	In calculating the Contract Premium: <ul style="list-style-type: none"> ▪ the calculations within the brackets shall be carried out to eight decimal places; and ▪ the value of the Contract Premium shall be rounded to the nearest cent, 0.500 cents being rounded up
Calculation of Overnight Option Futures Price *	Where the underlying futures contract minimum price increment is set to 0.005 per cent the weighted average of trade prices shall be calculated to 4 decimal places and rounded to the nearest multiple of 0.005 per cent per annum; if the 3 rd and 4 th decimal places are 2 and 5 or 7 and 5 respectively, the weighted average shall be rounded to the next highest multiple of 0.005 per cent per annum. Where the underlying futures contract minimum price increment is set to 0.0025 per cent the weighted average of trade prices shall be calculated to 5 decimal places and rounded to the nearest multiple of 0.0025 per cent per annum; if the 3 rd , 4 th and 5 th decimal places are 1, 2 and 5; 3, 7 and 5; 6, 2 and 5 or 8, 7 and 5 respectively, the weighted average shall be rounded to the next highest multiple of 0.0025 per cent per annum.
Price sampling periods	8.32 am – 8.42 am
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at intervals of 0.01 per cent per annum.
Time of announcement of Overnight Option Futures Prices	By 8.45 am on each relevant day
Trading hours	5.12 pm – 7.00 am (US daylight saving time) 5.12 pm - 7.30am (US non daylight saving time)
Declaration Date:	Within the Trading Period during which the contract was first listed for trading.

* **Explanatory Note:**

The Overnight Option Futures Price referred to in Item 3(b) is the weighted average of trade prices executed in the underlying futures contract between 8.32am and 8.42am, excluding any Exchange for Physical, Custom market and Intra- and Inter-Commodity spread trades and any trades that occur during the Levelling Phase.

Subject	Determinations
Time at which trading ceases	At the cessation of each Trading Period
Expiry Months	Overnight Options shall be available for futures contracts for the nearest Quarter Month ahead.

Amended 08/12/14

Procedure 2.21.1 Three Year Commonwealth Treasury Bond Futures Contracts

Subject	Determinations
Coupon Rate	For contracts listed up to and including June 2001 the coupon rate was 12 per cent For contracts listed on and after September 2001 the coupon rate was 6 per cent
Calculation of Contract Value	The calculation within the brackets in the formula shall be carried out to eight decimal places and rounded to the nearest cent, 0.500 cents being rounded up.
Treasury Bond Series	As recorded in the Schedule to these Determinations
Manner of quoting Futures Price	Yield per cent per annum. For quotation purposes the price shall be deducted from 100.00.
Minimum fluctuations for quoting Futures Price	Multiples of 0.005 per cent during the period 5.10pm on 8th of the expiry month, or the next business day if the 8th is not a business day, to 4.30pm on the day of expiry. At all other times the minimum price increment will be 0.01 per cent.
Bond trading venues	<ul style="list-style-type: none"> – ICAP – Yieldbroker
Time Settlement Price is declared	ASX Clear (Futures) will normally declare the Settlement Price by 3.00 pm on the Final Trading Day
Times for obtaining quotations for the purpose of calculating the Settlement Price	Quotations will be obtained on the final trading day at: <ul style="list-style-type: none"> • 9.45 am ± 5 seconds • 10.30 am ± 5 seconds, and • 11.15 am ± 5 seconds
Trading Hours	5.10pm-7.00am & 8.30am-4.30pm (US daylight saving time) 5.10pm-7.30am & 8.30am-4.30pm (US non daylight saving time)
Settlement Months	March, June, September and December up to two Quarter Months ahead
Final Trading Day	The fifteenth day of the Settlement Month or if that day is not a Business Day, then the Business Day immediately following the fifteenth day
Time at which trading ceases on Final Trading Day	12.00 noon.
Settlement Day	The Business Day following the Final Trading Day in a Settlement Month
Final time by which Seller's obligations must be satisfied	12.00 noon on the Settlement Day
Final time by which Buyer' obligations must be satisfied	10.30 am on the Settlement Day

Amended 06/03/12, 08/03/13, 22/03/13, 15/09/14, 10/11/16

Schedule of Bond series referred to above

The following series of Commonwealth Treasury Bonds are those determined by the Board pursuant to Item 5(a) of Rule 2.21 and its predecessor:

1	<u>Cash Settlement Month - June 1988</u> 13.0% January 1991 12.0% April 1991 12.0% December 1991 13.0% February 1992	2	<u>Cash Settlement Month - September 1988</u> 13.0% January 1991 12.0% April 1991 12.0% December 1991 13.0% February 1992
3	<u>Cash Settlement Month - Dec 1988</u> 13.0% January 1991 12.0% April 1991 12.0% December 1991 13.0% February 1992	4	<u>Cash Settlement Month - March 1989</u> 12.0% April 1991 12.0% December 1991 13.0% February 1992 12.0% March 1992
5	<u>Cash Settlement Month - June 1989</u> 12.0% December 1991 13.0% February 1992 12.0% March 1992 12.0% July 1992 13.0% May 1993	6	<u>Cash Settlement Month - September 1989</u> 12.0% December 1991 13.0% February 1992 12.0% March 1992 12.0% July 1992 13.0% May 1993
7	<u>Cash Settlement Month - Dec 1989</u> 13.0% February 1992 12.0% March 1992 12.0% July 1992 13.0% May 1993	8	<u>Cash Settlement Month - March 1990</u> 12.0% March 1992 12.0% July 1992 13.0% May 1993 12.5% September 1994
9	<u>Cash Settlement Month - June 1990</u> 12.0% March 1992 12.0% July 1992 13.0% May 1993 12.5% September 1994	10	<u>Cash Settlement Month - September 1990</u> 12.0% March 1992 12.0% July 1992 13.0% May 1993 12.5% September 1994
11	<u>Cash Settlement Month - Dec 1990</u> 12.0% March 1992 12.0% July 1992 13.0% May 1993 12.5% September 1994	12	<u>Cash Settlement Month - March 1991</u> 12.0% July 1992 13.0% May 1993 12.5% September 1994 12.5% April 1995
13	<u>Cash Settlement Month - June 1991</u> 13.0% May 1993 12.5% September 1994 12.5% April 1995 13.0% July 1995	14	<u>Cash Settlement Month - September 1991</u> 13.0% May 1993 12.5% September 1994 12.5% April 1995 13.0% July 1995

<p>15 <u>Cash Settlement Month - Dec 1991</u> 12.5% September 1994 12.5% April 1995 13.0% July 1995 10.5% September 1995 13.0% July 1996</p>	<p>16 <u>Cash Settlement Month - March 1992</u> 12.5% September 1994 12.5% April 1995 10.5% September 1995 13.0% July 1996</p>
<p>17 <u>Cash Settlement Month - June 1992</u> 12.5% September 1994 12.5% April 1995 10.5% September 1995 13.0% July 1996</p>	<p>18 <u>Cash Settlement Month - September 1992</u> 12.5% September 1994 12.5% April 1995 10.5% September 1995 13.0% July 1996</p>
<p>19 <u>Cash Settlement Month - Dec 1992</u> 12.5% April 1995 10.5% September 1995 13.0% July 1996 12.5% March 1997</p>	<p>20 <u>Cash Settlement Month - March 1993</u> 12.5% April 1995 10.5% September 1995 13.0% July 1996 12.5% March 1997</p>
<p>21 <u>Cash Settlement Month - June 1993</u> 10.5% September 1995 13.0% July 1996 12.5% March 1997 12.5% September 1997</p>	<p>22 <u>Cash Settlement Month - September 1993</u> 10.5% September 1995 13.0% July 1996 12.5% March 1997 12.5% September 1997</p>
<p>23 <u>Cash Settlement Month - Dec 1993</u> 10.5% September 1995 13.0% July 1996 12.5% March 1997 12.5% September 1997</p>	<p>24 <u>Cash Settlement Month - March 1994</u> 13.0% July 1996 12.5% March 1997 12.5% September 1997 12.5% January 1998</p>
<p>25 <u>Cash Settlement Month - June 1994</u> 13.0% July 1996 12.5% March 1997 12.5% September 1997 12.5% January 1998</p>	<p>26 <u>Cash Settlement Month - September 1994</u> 12.5% March 1997 12.5% September 1997 12.5% January 1998 7.0% August 1998</p>
<p>27 <u>Cash Settlement Month - Dec 1994</u> 12.5% March 1997 12.5% September 1997 12.5% January 1998 7.0% August 1998</p>	<p>28 <u>Cash Settlement Month - March 1995</u> 12.5% March 1997 12.5% September 1997 12.5% January 1998 7.0% August 1998</p>
<p>29 <u>Cash Settlement Month - June 1995</u> 12.5% September 1997 12.5% January 1998 7.0% August 1998 6.25% March 1999</p>	<p>30 <u>Cash Settlement Month - September 1995</u> 12.5% January 1998 7.0% August 1998 6.25% March 1999 12.0% July 1999</p>
<p>31 <u>Cash Settlement Month - Dec 1995</u> 7.0% August 1998 6.75% March 1999 12.0% July 1999 7.0% April 2000</p>	<p>32 <u>Cash Settlement Month - March 1996</u> 7.0% August 1998 6.75% March 1999 12.0% July 1999 7.0% April 2000</p>
<p>33 <u>Cash Settlement Month - June 1996</u> 7.0% August 1998 6.25% March 1999 12.0% July 1999 7.0% April 2000</p>	<p>34 <u>Cash Settlement Month - September 1996</u> 6.25% March 1999 12.0% July 1999 7.0% April 2000 13.0% July 2000</p>

<p>35 <u>Cash Settlement Month - Dec 1996</u> 6.25% March 1999 12.0% July 1999 7.0% April 2000 13.0% July 2000</p>	<p>36 <u>Cash Settlement Month – March 1997</u> 6.25% March 1999 12.0% July 1999 7.0% April 2000 13.0% July 2000</p>
<p>37 <u>Cash Settlement Month - June 1997</u> 12.0% July 1999 7.0% April 2000 13.0% July 2000 8.75% January 2001</p>	<p>38 <u>Cash Settlement Month - September 1997</u> 7.0% April 2000 13.0% July 2000 8.75% January 2001 12.0% November 2001</p>
<p>39 <u>Cash Settlement Month - Dec 1997</u> 7.0% April 2000 13.0% July 2000 8.75% January 2001 12.0% November 2001</p>	<p>40 <u>Cash Settlement Month - March 1998</u> 7.0% April 2000 13.0% July 2000 8.75% January 2001 12.0% November 2001</p>
<p>41 <u>Cash Settlement Month - June 1998</u> 13.0% July 2000 8.75% January 2001 12.0% November 2001 9.75% March 2002</p>	<p>42 <u>Cash Settlement Month - September 1998</u> 13.0% July 2000 8.75% January 2001 12.0% November 2001 9.75% March 2002</p>
<p>43 <u>Cash Settlement Month - Dec 1998</u> 8.75% January 2001 12.0% November 2001 9.75% March 2002 9.5% August 2003</p>	<p>44 <u>Cash Settlement Month - March 1999</u> 8.7% January 2001 12.0% November 2001 9.75% March 2002 9.5% August 2003</p>
<p>45 <u>Cash Settlement Month - June 1999</u> 8.75% January 2001 12.0% November 2001 9.75% March 2002 9.5% August 2003</p>	<p>46 <u>Cash Settlement Month - September 1999</u> 12.0% November 2001 9.75% March 2002 9.5% August 2003</p>
<p>47 <u>Cash Settlement Month - Dec 1999</u> 12.0% November 2001 9.75% March 2002 9.5% August 2003 9.0% September 2004</p>	<p>48 <u>Cash Settlement Month - March 2000</u> 12.0% November 2001 9.75% March 2002 9.5% August 2003 9.0% September 2004</p>
<p>49 <u>Cash Settlement Month - June 2000</u> 9.75% March 2002 9.5% August 2003 9.0% September 2004 7.5% July 2005</p>	<p>50 <u>Cash Settlement Month - September 2000</u> 10.0% October 2002 9.5% August 2003 9.0% September 2004 7.5% July 2005</p>
<p>51 <u>Cash Settlement Month – Dec 2000</u> 10.0% October 2002 9.5% August 2003 9.0% September 2004 7.5% July 2005</p>	<p>52 <u>Cash Settlement Month - March 2001</u> 10.0% October 2002 9.5% August 2003 9.0% September 2004 7.5% July 2005</p>
<p>53 <u>Cash Settlement Month - June 2001</u> 9.5% August 2003 9.0% September 2004 7.5% July 2005</p>	<p>54 <u>Cash Settlement Month – September 2001</u> 9.5% August 2003 9.0% September 2004 7.5% July 2005</p>

55	<u>Cash Settlement Month – Dec 2001</u> 9.5% August 2003 9.0% September 2004 7.5% July 2005 6.75% November 2006	56	<u>Cash Settlement Month – March 2002</u> 9.0% September 2004 7.5% July 2005 6.75 November 2006
57	<u>Cash Settlement Month – June 2002</u> 9.0% September 2004 7.5% July 2005 6.75% November 2006	58	<u>Cash Settlement Month – September 2002</u> 9.0% September 2004 7.5% July 2005 6.75% November 2006
59	<u>Cash Settlement Month – Dec 2002</u> 9.0% September 2004 7.5% July 2005 6.75% November 2006	60	<u>Cash Settlement Month – March 2003</u> 7.5% July 2005 6.75% November 2006 8.75% August 2008
61	<u>Cash Settlement Month – June 2003</u> 7.5% July 2005 6.75% November 2006 8.75% August 2008	62	<u>Cash Settlement Month – September 2003</u> 7.5% July 2005 6.75% November 2006 8.75% August 2008
63	<u>Cash Settlement Month – Dec 2003</u> 7.5% July 2005 6.75% November 2006 8.75% August 2008	64	<u>Cash Settlement Month – March 2004</u> 6.75% November 2006 10.00% October 2006 8.75% August 2008
65	<u>Cash Settlement Month – June 2004</u> 6.75% November 2006 8.75% August 2008 7.5% September 2009	66	<u>Cash Settlement Month – September 2004</u> 6.75% November 2006 8.75% August 2008 7.5% September 2009
67	<u>Cash Settlement Month – Dec 2004</u> 6.75% November 2006 8.75% August 2008 7.5% September 2009	68	<u>Cash Settlement Month – March 2005</u> 6.75% November 2006 8.75% August 2008 7.5% September 2009
69	<u>Cash Settlement Month – June 2005</u> 8.75% August 2008 7.5% September 2009 TBD August 2010	70	<u>Cash Settlement Month – September 2005</u> 8.75% August 2008 7.5% September 2009 5.25% August 2010
71	<u>Cash Settlement Month – Dec 2005</u> 8.75% August 2008 7.5% September 2009 5.25% August 2010	72	<u>Cash Settlement Month – March 2006</u> 8.75% August 2008 7.5% September 2009 5.25% August 2010
73	<u>Cash Settlement Month – June 2006</u> 8.75% August 2008 7.5% September 2009 5.25% August 2010	74	<u>Cash Settlement Month – September 2006</u> 8.75% August 2008 7.5% September 2009 5.25% August 2010
75	<u>Cash Settlement Month – Dec 2006</u> 7.5% September 2009 5.25% August 2010 5.75% June 2011	76	<u>Cash Settlement Month – March 2007</u> 7.5% September 2009 5.25% August 2010 5.75% June 2011
77	<u>Cash Settlement Month – June 2007</u> 7.5% September 2009 5.25% August 2010 5.75% June 2011	78	<u>Cash Settlement Month – September 2007</u> 7.5% September 2009 5.25% August 2010 5.75% June 2011

79	<u>Cash Settlement Month – Dec 2007</u> 7.5% September 2009 5.25% August 2010 5.75% June 2011 5.75% April 2012	80	<u>Cash Settlement Month – March 2008</u> 5.25% August 2010 5.75% June 2011 5.75% April 2012
81	<u>Cash Settlement Month – June 2008</u> 5.25% August 2010 5.75% June 2011 5.75% April 2012	82	<u>Cash Settlement Month – September 2008</u> 5.25% August 2010 5.75% June 2011 5.75% April 2012
83	<u>Cash Settlement Month – Dec 2008</u> 5.25% August 2010 5.75% June 2011 5.75% April 2012 6.50% May 2013	84	<u>Cash Settlement Month – March 2009</u> 5.75% June 2011 5.75% April 2012 6.50% May 2013
85	<u>Cash Settlement Month – June 2009</u> 5.75% June 2011 5.75% April 2012 6.50% May 2013	86	<u>Cash Settlement Month – September 2009</u> 5.75% June 2011 5.75% April 2012 6.50% May 2013 6.25% June 2014
87	<u>Cash Settlement Month – Dec 2009</u> 5.75% June 2011 5.75% April 2012 6.50% May 2013 6.25% June 2014	88	<u>Cash Settlement Month – March 2010</u> 5.75% April 2012 6.50% May 2013 6.25% June 2014
89	<u>Cash Settlement Month – June 2010</u> 5.75% April 2012 6.50% May 2013 6.25% June 2014 6.25% April 2015	89	<u>Cash Settlement Month – September 2010</u> 4.75% November 2012 6.50% May 2013 6.25% June 2014 6.25% April 2015
91	<u>Cash Settlement Month – Dec 2010</u> 4.75% November 2012 6.50% May 2013 6.25% June 2014 6.25% April 2015	92	<u>Cash Settlement Month – March 2011</u> 6.50% May 2013 5.50% December 2013 6.25% June 2014 6.25% April 2015
93	<u>Cash Settlement Month – June 2011</u> 5.50% December 2013 6.25% June 2014 4.50% October 2014 6.25% April 2015	94	<u>Cash Settlement Month – September 2011</u> 6.25% June 2014 4.50% October 2014 6.25% April 2015 4.75% June 2016
95	<u>Cash Settlement Month – Dec 2011</u> 6.25% June 2014 4.50% October 2014 6.25% April 2015 4.75% June 2016	96	<u>Cash Settlement Month – March 2012</u> 6.25% June 2014 4.50% October 2014 6.25% April 2015 4.75% June 2016
97	<u>Cash Settlement Month – June 2012</u> 4.50% October 2014 6.25% April 2015 4.75% October 2015 4.75% June 2016	98	<u>Cash Settlement Month – September 2012</u> 6.25% April 2015 4.75% October 2015 4.75% June 2016 6.00% February 2017
99	<u>Cash Settlement Month – Dec 2012</u> 6.25% April 2015 4.75% October 2015 4.75% June 2016 6.00% February 2017	100	<u>Cash Settlement Month – March 2013</u> 4.75% October 2015 4.75% June 2016 6.00% February 2017 4.25% July 2017
101	<u>Cash Settlement Month – June 2013</u> 4.75% October 2015 4.75% June 2016 6.00% February 2017 4.25% July 2017	102	<u>Cash Settlement Month – September 2013</u> 4.75% October 2015 4.75% June 2016 6.00% February 2017 4.25% July 2017

103	<u>Cash Settlement Month – Dec 2013</u> 4.75% June 2016 6.00% February 2017 4.25% July 2017 5.50% January 2018	104	<u>Cash Settlement Month – March 2014</u> 4.75% June 2016 6.00% February 2017 4.25% July 2017 5.50% January 2018
105	<u>Cash Settlement Month – June 2014</u> 4.75% June 2016 6.00% February 2017 4.25% July 2017 5.50% January 2018	106	<u>Cash Settlement Month – September 2014</u> 6.00% February 2017 4.25% July 2017 5.50% January 2018
107	<u>Cash Settlement Month – Dec 2014</u> 6.00% February 2017 4.25% July 2017 5.50% January 2018 3.25% October 2018	108	<u>Cash Settlement Month – March 2015</u> 4.25% July 2017 5.50% January 2018 3.25% October 2018
109	<u>Cash Settlement Month – June 2015</u> 4.25% July 2017 5.50% January 2018 3.25% October 2018 5.25% March 2019	110	<u>Cash Settlement Month – September 2015</u> 5.50% January 2018 3.25% October 2018 5.25% March 2019 2.75% October 2019
111	<u>Cash Settlement Month – Dec 2015</u> 5.50% January 2018 3.25% October 2018 5.25% March 2019 2.75% October 2019	112	<u>Cash Settlement Month – March 2016</u> 3.25% October 2018 5.25% March 2019 2.75% October 2019 4.50% April 2020
113	<u>Cash Settlement Month – June 2016</u> 3.25% October 2018 5.25% March 2019 2.75% October 2019 4.50% April 2020	114	<u>Cash Settlement Month – September 2016</u> 5.25% March 2019 2.75% October 2019 4.50% April 2020 1.75% November 2020
115	<u>Cash Settlement Month – December 2016</u> 5.25% March 2019 2.75% October 2019 4.50% April 2020 1.75% November 2020	116	<u>Cash Settlement Month – March 2017</u> 2.75% October 2019 4.50% April 2020 1.75% November 2020 5.75% May 2021
117	<u>Cash Settlement Month – June 2017</u> 2.75% October 2019 4.50% April 2020 1.75% November 2020 5.75% May 2021	118	<u>Cash Settlement Month – September 2017</u> 2.75% October 2019 4.50% April 2020 1.75% November 2020 5.75% May 2021 2.00% December 2021

Amended 15/09/10, 15/12/10, 16/03/11, 15/06/11, 15/09/11, 15/12/11, 15/03/12, 15/06/12, 17/09/12, 17/12/12, 15/03/13, 17/06/13, 16/09/13, 16/12/13, 17/03/14, 16/06/14, 15/09/14, 15/12/14, 16/03/15, 15/06/15, 15/09/15, 15/12/15, 16/03/16, 15/06/16, 15/09/16, 15/12/16, 15/03/17

Procedure 2.21.2 Ordinary Options Over Three Year Commonwealth Treasury Bond Futures Contracts

Subject	Determinations
Manner of quoting Contract Premium	Yield per cent per annum. For quotation purposes the Contract Premium shall be multiplied by 100.
Minimum fluctuations to be used in quoting Contract Premium	Multiples of 0.005 per cent.
Manner of quoting Exercise Price of Options	Yield per cent per annum. For quotation purposes the Exercise Price shall be deducted from 100.00.
Minimum fluctuations to be used in quoting Exercise Price of Options	Multiples of 0.10 per cent
Calculation of Contract Premium	In calculating the Contract Premium: <ul style="list-style-type: none"> ▪ the calculations within the brackets shall be carried out to eight decimal places; and ▪ the value of the Contract Premium shall be rounded to the nearest cent, 0.500 cents being rounded up
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at intervals of 0.10 per cent per annum.
Final time for lodgement of Exercise Request or Deny Automatic Request	Up to close of trading on the Declaration Date Up to 20 minutes after close of trading on any day other than the Declaration Date.
Time Sellers are notified of Assignment of Exercise Request	For Requests lodged on the Declaration Day: <ul style="list-style-type: none"> ▪ by no later than 3.30 pm on the Declaration Date. For Requests lodged on a day other than the Declaration Date: <ul style="list-style-type: none"> ▪ by no later than 45 minutes prior to the commencement of trading on the next Business Day on which clearing occurs following the day on which the Request is lodged
Trading hours	5.10pm - 7.00am and 8.30am - 4.30pm (US daylight saving time) 5.10pm - 7.30am and 8.30am - 4.30pm (US non daylight saving time)
Declaration Date:	The Business Day prior to the Last Trading Day in the underlying futures contract
Time at which trading ceases on the Declaration Date	12.30pm
Expiry Months	March/July/September/December, up to two Quarter Months ahead.

Procedure 2.21.3 Serial Options Over Three Year Commonwealth Treasury Bond Futures Contracts

Subject	Determinations
Manner of quoting Contract Premium	Yield per cent per annum. For quotation purposes the Contract Premium shall be multiplied by 100.
Minimum fluctuations to be used in quoting Contract Premium	Multiples of 0.005 per cent.
Manner of quoting Exercise Price of Options	Yield per cent per annum. For quotation purposes the Exercise Price shall be deducted from 100.00.
Minimum fluctuations to be used in quoting Exercise Price of Options	Multiples of 0.10 per cent.
Calculation of Contract Premium	In calculating the Contract Premium: <ul style="list-style-type: none"> ▪ the calculations within the brackets shall be carried out to eight decimal places; and ▪ the value of the Contract Premium shall be rounded to the nearest cent, 0.500 cents being rounded up
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at intervals of 0.10 per cent per annum.
Final time for entering position close outs	No later than 2.00 pm on the settlement day
Final time for lodgement of Exercise Request or Deny Automatic Request	Up to close of trading on the Declaration Date Up to 20 minutes after close of trading on any day other than the Declaration Date.
Time Sellers are notified of Assignment of Exercise Request	For Requests lodged on the Declaration Day: <ul style="list-style-type: none"> ▪ by no later than 3.30 pm on the Declaration Date. For Requests lodged on a day other than the Declaration Date: <ul style="list-style-type: none"> ▪ by no later than 45 minutes prior to the commencement of trading on the next Business Day on which clearing occurs following the day on which the Request is lodged
Trading hours	5.10pm - 7.00am and 8.30am - 4.30pm (US daylight saving time) 5.10pm - 7.30am and 8.30am - 4.30pm (US non daylight saving time)
Declaration Date:	The fifteenth day of the Settlement Month, or if that day is not a Business Day, then the Business Day immediately following the fifteenth day
Time at which trading ceases	12.30 pm on the Declaration Date
Expiry Months	January/February/April/May/July/August/October/ November with two Expiry Months listed at all times

Procedure 2.21.4 Intraday Options Over Three Year Commonwealth Treasury Bond Futures Contracts

Subject	Determinations
Manner of quoting Contract Premium	Yield per cent per annum. For quotation purposes the Contract Premium shall be multiplied by 100.
Minimum fluctuations to be used in quoting Contract Premium	Multiples of 0.005 per cent.
Manner of quoting Exercise Price of Options	Yield per cent per annum. For quotation purposes the Exercise Price shall be deducted from 100.00.
Minimum fluctuations to be used in quoting Exercise Price of Options	Multiples of 0.01 per cent.
Calculation of Contract Premium	In calculating the Contract Premium: <ul style="list-style-type: none"> ▪ the calculations within the brackets shall be carried out to eight decimal places; and ▪ the value of the Contract Premium shall be rounded to the nearest cent, 0.500 cents being rounded up
Calculation of Intra-Day Option Futures Price *	Where the underlying futures contract minimum price increment is set to 0.005 per cent, the weighted average of trade prices shall be calculated to 4 decimal places and rounded to the nearest multiple of 0.005; if the 3 rd and 4 th decimal places are 2 and 5 or 7 and 5 respectively, the weighted average shall be rounded to the next highest multiple of 0.005. Where the underlying futures contract minimum price increment is set to 0.01 per cent, the weighted average of trade prices shall be calculated to 3 decimal places and rounded 2 decimal places; if the third decimal place is 5 the weighted average shall be rounded to the next highest second decimal place.
Price sampling period	4.15pm - 4.25 pm
Creation of new Exercise Prices	New Exercise Prices are created as the underlying Futures Contract price moves, at intervals of 0.01 per cent per annum.
Time of declaration of Intraday Option Futures Price	By 4.30 pm on each relevant day
Trading hours	8.30am – 4.10pm
Declaration Date:	Within the Trading Period during which the contract was first listed for trading.
Time at which trading ceases	4.10pm on the Declaration Date
Expiry Months	Intraday Options shall be available for futures contracts for the nearest Quarter Month ahead.

* **Explanatory Note:**

The Intra-Day Option Futures Price referred to in Item 3(b) is the weighted average of trade prices executed in the underlying futures contract between 4.15pm and 4.25pm, excluding any Exchange for Physical, Custom market and Intra- and Inter-Commodity spread trades.

Procedure 2.21.5 Overnight Options Over Three Year Commonwealth Treasury Bond Futures Contracts

Subject	Determinations
Manner of quoting Contract Premium	Yield per cent per annum. For quotation purposes the Contract Premium shall be multiplied by 100.
Minimum fluctuations to be used in quoting Contract Premium	Multiples of 0.005 per cent.
Manner of quoting Exercise Price of Options	Yield per cent per annum. For quotation purposes the Exercise Price shall be deducted from 100.00.
Minimum fluctuations to be used in quoting Exercise Price of Options	Multiples of 0.01 per cent
Calculation of Contract Premium	In calculating the Contract Premium: <ul style="list-style-type: none"> ▪ the calculations within the brackets shall be carried out to eight decimal places; and ▪ the value of the Contract Premium shall be rounded to the nearest cent, 0.500 cents being rounded up
Calculation of Overnight Option Futures Price *	Where the underlying futures contract minimum price increment is set to 0.005 per cent, the weighted average of trade prices shall be calculated to 4 decimal places and rounded to the nearest multiple of 0.005; if the 3 rd and 4 th decimal places are 2 and 5 or 7 and 5 respectively, the weighted average shall be rounded to the next highest multiple of 0.005. Where the underlying futures contract minimum price increment is set to 0.01 per cent, the weighted average of trade prices shall be calculated to 3 decimal places and rounded 2 decimal places; if the third decimal place is 5 the weighted average shall be rounded to the next highest second decimal place.
Price sampling periods	8.30 am – 8.40 am
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at intervals of 0.01 per cent per annum..
Time of declaration of Overnight Option prices	The Overnight Options Futures Prices will be declared by 8.45 am on each relevant day
Trading hours	5.10 pm – 7.00 am (US daylight saving time) 5.10pm - 7.30am (US non daylight saving time)
Declaration Date:	Within the Trading Period during which the contract was first listed for trading.
Time at which trading ceases	At the cessation of each Trading Period
Expiry Months	Overnight Options shall be available for futures contracts for the nearest Quarter Month ahead.

* **Explanatory Note:**

The Overnight Option Futures Price referred to in Item 3(b) is the weighted average of trade prices executed in the underlying futures contract between 8.30am and 8.40am, excluding any Exchange for Physical, Custom market and Intra- and Inter-Commodity spread trades and any trades that occur during the Levelling Phase.

Procedure 2.22.1 90 Day Bank Accepted Bill Futures Contracts

Subject	Determinations
Approved Banks	<p>Approved Bank must meet the following criteria:</p> <ul style="list-style-type: none"> - Hold AFMA Prime Bank status for minimum of 6 months - Have a minimum average of AUD10 billion on issue in the domestic market <p>In the event an Approved Bank no longer meets the above criteria, the Approved Bank will be removed from the list with immediate effect for all 90 Day Bank Bill Futures contracts available for acquisition or disposal on a trading facility operated by the Exchange.</p> <p>The Approved Bank list will be published in a market notification.</p>
Manner of quoting Futures Prices	Yield per cent per annum. For quotation purposes the Futures Price shall be deducted from 100.00.
Minimum fluctuations for quoting Futures Prices	Multiples of 0.01 per cent.
Final time for Seller or its Agent to give ASX Clear (Futures) details of tender	5.00 pm on the Final Trading Day.
Tendering Procedures	<p>Details of tender which are required:</p> <p>In the case of bills:</p> <ul style="list-style-type: none"> (i) Name of the Participant of Austraclear Limited. (ii) Face Value. (iii) Drawer. (iv) Acceptor. (v) Place of Payment - Bank/Branch. (vi) Maturity Date. (vii) Tendering Clearing Participant. (viii) Maximum Parcel Size \$100 million. <p>In the case of ECD's:</p> <ul style="list-style-type: none"> (i) Name of the Participant of Austraclear Limited. (ii) Face Value. (iii) Issuing Bank. (iv) Place of Payment - Bank/Branch. (v) Maturity Date. (vi) Tendering Clearing Participant (vii) Maximum Parcel Size \$100 million.
Calculation of Settlement Value	The Settlement Value is to be rounded to the nearest cent, 0.500 cents being rounded up
Time by which ASX Clear (Futures) will advise settlement details: To Seller: To Buyer:	<p>7.00 am on Settlement Day</p> <p>7.00 am on Settlement Day</p>
<p>Final time for Seller or its Agent to deposit bills or ECD's</p> <p>Final time for Seller or its Agent to transfer bills or ECDs</p> <p>Final time for Seller or its Agent to transfer bills or ECDs if initial transfer was incorrect and Buyer had not accepted bills or ECDs</p> <p>Final time for Seller or its Agent to transfer bills or ECDs if initial</p>	<p>5.00 pm on the Final Trading Day.</p> <p>10.00 am on the Settlement Day.</p> <p>11.20 am on the Settlement Day.</p> <p>11.45 am on the Settlement Day.</p>

Subject	Determinations
transfer was incorrect and Buyer had accepted bills or ECDs.	
Final time for Seller or its Agent to notify ASX Clear (Futures) payment is not received	3.00 pm on the Settlement Day.
Final time for Buyer or its Agent to make payment to the Seller or its Agent:	The Buyer or its Agent must release funds for immediate settlement by 3.00 pm on the Settlement Day.
Final time for Buyer or its Agent to confirm bills or ECDs for immediate settlement: Final time for Buyer or its Agent to confirm Bills or ECDs to the Seller or its Agent if initial transfer was incorrect and initial recipient had not accepted Bills or ECDs Final time for Buyer or its Agent to confirm Bills or ECDs to the Seller or its Agent if initial transfer was incorrect and initial recipient had accepted Bills or ECDs	11.00 am on the Settlement Day. 11.30 am on the Settlement Day. 12.00 pm on the Settlement Day.
Final time for Buyer or its Agent to advise ASX Clear (Futures) bills or ECDs do not conform with tender details	11.00 am on the Settlement Day.
Final time by which Clearing Participant whose client is in default may deposit bills or ECDs	10.30 am on the Settlement Day.
Final time by which Clearing Participant whose client is in default may take delivery of bills or ECD's	Final time by which clearing Participant whose client is in default may take delivery of the Bills or ECDs by paying clearing funds to the Seller is 4.25 pm on the Settlement Day.
Trading Months	March, June, September and December in any 60 month period.
Trading Hours	5.08 pm - 7.00 am and 8.28 am - 4.30 pm (US daylight saving time) ² 5.08 pm - 7.30 am and 8.28 am - 4.30 pm (US non daylight saving time)
Final Trading Day	The Business Day immediately prior to the Settlement Day
Time trading ceases on the Final Trading Day	12.00 noon.
Settlement Day:	The second Friday of the Settlement Month

Procedure 2.22.2 Ordinary Options Over 90 Day Bank Accepted Bill Futures Contracts

Subject	Determinations
Manner of quoting Contract Premium	Yield per cent per annum. For quotation purposes the Contract Premium shall be multiplied by 100.
Minimum fluctuations to be used in quoting Contract Premium	Multiples of 0.005 per cent.
Manner of quoting Exercise Price of Options	Yield per cent per annum. For quotation purposes the Exercise Price shall be deducted from 100.00.
Minimum fluctuations to be used in quoting Exercise Price of Options	Multiples of 0.125 per cent
Calculation of Contract Premium	In calculating the Contract Premium: <ul style="list-style-type: none"> ▪ the calculations within the brackets shall be carried out to eight decimal places; and ▪ the value of the Contract Premium shall be rounded to the nearest cent, 0.500 cents being rounded up
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at intervals of 0.125 per cent per annum.
Final time for lodgement of Exercise Request or Deny Automatic Request	On the Declaration Date: up to close of trading On any day other than the Declaration Date: up to 20 minutes after close of trading
Time by which Seller is notified of Assignment of Exercise Request	For Requests lodged on the Declaration Day: <ul style="list-style-type: none"> ▪ by no later than 3.30 pm on the Declaration Date. For Requests lodged on a day other than the Declaration Date: <ul style="list-style-type: none"> ▪ by no later than 45 minutes prior to the commencement of trading on the next Business Day on which clearing occurs following the day on which the Request is lodged
Trading Hours	5.08pm - 7.00am and 8.28am - 4.30pm (US daylight saving time) 5.08pm - 7.30am and 8.28am - 4.30pm (US non daylight saving time)
Declaration Date	The Friday immediately prior to the settlement of the corresponding 90 Day Bank Accepted Bill Futures Contract delivery month or, if that day is not a Business Day, then the Business Day immediately preceding that day.
Time trading ceases on Declaration Date	12.30 pm on the Declaration Date
Expiry Months	March/June/September/December up 18 months ahead.

Procedure 2.22.3 Serial Options Over 90 Day Bank Accepted Bill Futures Contracts

Subject	Determinations
Manner of quoting Contract Premium	Yield per cent per annum. For quotation purposes the Contract Premium shall be multiplied by 100.
Minimum fluctuations to be used in quoting Contract Premium	Multiples of 0.005 per cent.
Manner of quoting Exercise Price of Options	Yield per cent per annum. For quotation purposes the Exercise Price shall be deducted from 100.00.
Minimum fluctuations to be used in quoting Exercise Price of Options	Multiples of 0.125 per cent
Calculation of Contract Premium	<p><i>In calculating the Contract Premium:</i></p> <ul style="list-style-type: none"> ▪ <i>the calculations within the brackets shall be carried out to eight decimal places; and</i> ▪ <i>the value of the Contract Premium shall be rounded to the nearest cent, 0.500 cents being rounded up</i>
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at intervals of 0.125 per cent per annum
Final time for lodgement of Exercise Request or Deny Automatic Request	<p>Up to close of trading on the Declaration Date</p> <p>Up to 20 minutes after close of trading on any day other than the Declaration Date.</p>
Time by which Seller is notified of Assignment of Exercise Request	<p>For Requests lodged on the Declaration Day:</p> <ul style="list-style-type: none"> ▪ by no later than 3.30 pm on the Declaration Date <p>For Requests lodged on a day other than the Declaration Date:</p> <ul style="list-style-type: none"> ▪ by no later than 45 minutes prior to the commencement of trading on the next Business Day on which clearing occurs following the day on which the Request is lodged
Trading Hours	<p>5.08pm - 7.00am and 8.28am - 4.30pm (US daylight saving time)</p> <p>5.08pm - 7.30am and 8.28am - 4.30pm (US non daylight saving time)</p>
Declaration Date	The first Friday of the Serial Option Month, or if that day is not a Business Day, then the Business Day immediately preceding that day.
Time trading ceases on Declaration Date	12.30 pm on the Declaration Date
Expiry Months	January/February/April/May/July/August/October/ November with two Expiry Months listed at all times

Procedure 2.23.1 Ten Year Interest Rate Swap – Deliverable

Subject	Determinations
Manner of quoting Futures Price	Prices are quoted as 100 minus the Fixed Rate yield
Minimum fluctuations for quoting Futures Price	Multiples of 0.0025 per cent equalling approximately A\$20.00, varying with the level of interest rates
Calculation of Contract Value and Settlement Value	The NPV is rounded to the nearest cent (0.500 cents being rounded up). The NPV is Overnight Index Swap (OIS) discounted.
Fixed Rate	The Fixed Rate is rounded to the nearest 0.0025%
Time Settlement Price is declared	10:00am on the Final Trading Day
Trading hours	5.14pm-7.00am & 8.34am-4.30pm (for the period from the second Sunday in March to the first Sunday in November); 5.14pm-7.30am & 8.34am-4.30pm (for the period from the second Sunday in November to the first Sunday in March)
Settlement Months	March, June, September, December up to 2 quarter months ahead
Final Trading Day	The fifteenth day of the Settlement Month or if that day is not a Business Day, then the Business Day immediately following the fifteenth day
Time at which trading ceases on Final Trading Day	12:00 noon
Settlement Day	The Final Trading Day
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules
Delivery Procedures	For a Contract that is to be delivered the requested information includes: <ul style="list-style-type: none"> • Client information required under OTC Rule 2.15; • Confirmation of OTC clearing arrangements including the name of the OTC Participant nominated to take delivery and the type of account (House or Client). Such information must be provided no later than 1:00pm on the Final Trading Day.
Terms of the OTC Swap	As per below

Introduced 30/11/15

Terms of the OTC 10 Year Swap

Term	Value
Registration Date	The Final Trading Day of the relevant Swap Futures Contract (SFC)
Start Date	Two Business Days after the Registration Date
Maturity Date (Unadjusted)	The date 10 years after the Start Date of the OTC Swap Contract (e.g. if the Start Date is 20 June 2015, then the Maturity Date will be 20 June 2025)
Maturity Date (Adjusted)	The maturity date will be adjusted in accordance with the Business Day Convention of the OTC Swap Contract.
Currency	AUD
OTC Swap Notional Value	Lots multiplied by the Contract Size of \$100,000. E.g. If 500 Lots are taken to delivery, then the Notional Value will be $500 * 100,000 = \$50,000,000$
Fixed Rate Payer	For a Buyer holding a Long Position in the SFC: the Approved Clearing Facility is the Fixed Rate Payer For a Seller holding a Short Position in the SFC: the OTC Clearing Participant acting on behalf of the Seller is the Fixed Rate Payer
Floating Rate Payer	For a Buyer holding a Long Position in the SFC: the OTC Clearing Participant acting on behalf of the Buyer is the Floating Rate Payer For a Seller holding a Short Position in the SFC: the Approved Clearing Facility is the Floating Rate Payer
Fixed Rate	The Settlement Price of the Fixed Rate of the SFC
Floating Rate	The Floating Rate is the AUD-BBR-BBSW 6 Month rate
Payment Frequency	Semi-Annually (6 months)
Day Count Fraction	Actual/365 (Fixed)
Business Day Convention	Modified Following
Payment and Roll holiday centre	Sydney (MarkitSERV/FpML Code = AUSY).
Payment Lag	0 Business Days
Approved Clearing Facility	ASX Clear (Futures) Pty Ltd

Introduced 30/11/15

Procedure 2.23.2 Five Year Interest Rate Swap – Deliverable

Subject	Determinations
Manner of quoting Futures Price	Prices are quoted as 100 minus the Fixed Rate yield
Minimum fluctuations for quoting Futures Price	Multiples of 0.0050 per cent equalling approximately A\$20.00, varying with the level of interest rates
Calculation of Contract Value and Settlement Value	The NPV is rounded to the nearest cent (0.500 cents being rounded up) The NPV is Overnight Index Swap (OIS) discounted
Fixed Rate	The Fixed Rate is rounded to the nearest 0.0050%
Time Settlement Price is declared	10:00am on the Final Trading Day
Trading hours	5.14pm-7.00am & 8.34am-4.30pm (for the period from the second Sunday in March to the first Sunday in November); 5.14pm-7.30am & 8.34am-4.30pm (for the period from the second Sunday in November to the first Sunday in March)
Settlement Months	March, June, September, December up to 2 quarter months ahead
Final Trading Day	The fifteenth day of the Settlement Month or if that day is not a Business Day, then the Business Day immediately following the fifteenth day
Time at which trading ceases on Final Trading Day	12:00 noon
Settlement Day	The Final Trading Day
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules
Delivery Procedures	For a Contract that is to be delivered the requested information includes: <ul style="list-style-type: none"> • Client information required under OTC Rule 2.15; • Confirmation of OTC clearing arrangements including the name of the OTC Participant nominated to take delivery and the type of account (House or Client). Such information must be provided no later than 1:00pm on the Final Trading Day.
Terms of the OTC Swap	As per below

Introduced 30/11/15

Terms of the OTC 5 Year Swap

Term	Value
Registration Date	The Final Trading Day of the relevant Swap Futures Contract (SFC)
Start Date	Two Business Days after the Registration Date
Maturity Date (Unadjusted)	The date 5 years after the Start Date of the OTC Swap Contract (e.g. if the Start Date is 20 June 2015, then the Maturity Date will be 20 June 2020)
Maturity Date (Adjusted)	The maturity date will be adjusted in accordance with the Business Day Convention of the OTC Swap Contract.
Currency	AUD
OTC Swap Notional Value	Lots multiplied by the Contract Size of \$100,000. E.g. If 500 Lots are taken to delivery, then the Notional Value will be $500 * 100,000 = \$50,000,000$
Fixed Rate Payer	For a Buyer holding a Long Position in the SFC: the Approved Clearing Facility is the Fixed Rate Payer For a Seller holding a Short Position in the SFC: the OTC Clearing Participant acting on behalf of the Seller is the Fixed Rate Payer
Floating Rate Payer	For a Buyer holding a Long Position in the SFC: the OTC Clearing Participant acting on behalf of the Buyer is the Floating Rate Payer For a Seller holding a Short Position in the SFC: the Approved Clearing Facility is the Floating Rate Payer
Fixed Rate	The Settlement Price of the Fixed Rate of the SFC
Floating Rate	The Floating Rate is the AUD-BBR-BBSW 6 Month rate
Payment Frequency	Semi-Annually (6 months)
Day Count Fraction	Actual/365 (Fixed)
Business Day Convention	Modified Following
Payment and Roll holiday centre	Sydney (MarkitSERV/FpML Code = AUSY).
Payment Lag	0 Business Days
Approved Clearing Facility	ASX Clear (Futures) Pty Ltd

Introduced 30/11/15

Procedure 2.23.3 Three Year Interest Rate Swap – Deliverable

Subject	Determinations
Manner of quoting Futures Price	Prices are quoted as 100 minus the Fixed Rate yield
Minimum fluctuations for quoting Futures Price	Multiples of 0.0050 per cent equalling approximately A\$14.00, varying with the level of interest rates
Calculation of Contract Value and Settlement Value	The NPV is rounded to the nearest cent (0.500 cents being rounded up) The NPV is Overnight Index Swap (OIS) discounted
Fixed Rate	The Fixed Rate is rounded to the nearest 0.0050%
Time Settlement Price is declared	10:00am on the Final Trading Day
Trading hours	5.14pm-7.00am & 8.34am-4.30pm (for the period from the second Sunday in March to the first Sunday in November); 5.14pm-7.30am & 8.34am-4.30pm (for the period from the second Sunday in November to the first Sunday in March)
Settlement Months	March, June, September, December up to 2 quarter months ahead
Final Trading Day	The fifteenth day of the Settlement Month or if that day is not a Business Day, then the Business Day immediately following the fifteenth day
Time at which trading ceases on Final Trading Day	12:00 noon
Settlement Day	The Final Trading Day
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules
Delivery Procedures	For a Contract that is to be delivered the requested information includes: <ul style="list-style-type: none"> • Client information required under OTC Rule 2.15; • Confirmation of OTC clearing arrangements including the name of the OTC Participant nominated to take delivery and the type of account (House or Client). Such information must be provided no later than 1:00pm on the Final Trading Day.
Terms of the OTC Swap	As per below

Introduced 30/11/15

Terms of the OTC 3 Year Swap

Term	Value
Registration Date	The Final Trading Day of the relevant Swap Futures Contract (SFC)
Start Date	Two Business Days after the Registration Date
Maturity Date (Unadjusted)	The date 3 years after the Start Date of the OTC Swap Contract (e.g. if the Start Date is 20 June 2015, then the Maturity Date will be 20 June 2018)
Maturity Date (Adjusted)	The maturity date will be adjusted in accordance with the Business Day Convention of the OTC Swap Contract.
Currency	AUD
OTC Swap Notional Value	Lots multiplied by the Contract Size of \$100,000. E.g. If 500 Lots are taken to delivery, then the Notional Value will be $500 * 100,000 = \$50,000,000$
Fixed Rate Payer	For a Buyer holding a Long Position in the SFC: the Approved Clearing Facility is the Fixed Rate Payer For a Seller holding a Short Position in the SFC: the OTC Clearing Participant acting on behalf of the Seller is the Fixed Rate Payer
Floating Rate Payer	For a Buyer holding a Long Position in the SFC: the OTC Clearing Participant acting on behalf of the Buyer is the Floating Rate Payer For a Seller holding a Short Position in the SFC: the Approved Clearing Facility is the Floating Rate Payer
Fixed Rate	The Settlement Price of the Fixed Rate of the SFC
Floating Rate	The Floating Rate is the AUD-BBR-BBSW 3 Month rate
Payment Frequency	Quarterly (3 months)
Day Count Fraction	Actual/365 (Fixed)
Business Day Convention	Modified Following
Payment and Roll holiday centre	Sydney (MarkitSERV/FpML Code = AUSY).
Payment Lag	0 Business Days
Approved Clearing Facility	ASX Clear (Futures) Pty Ltd

Introduced 30/11/15

Procedure 2.25.1 30 Day Interbank Cash Rate Futures Contracts

Subject	Determinations
Manner of quoting Futures Price	Yield per cent per annum. For quotation purposes the price shall be deducted from 100.00.
Minimum fluctuations for quoting Futures Price	Multiples of 0.005 per cent.
Calculation of Contract Value	The contract value is to be rounded to the nearest cent (0.500 cents being rounded up).
Calculation of Cash Settlement Rate	The Cash Settlement Rate is to be rounded to the nearest 0.001 per cent (0.0005 per cent rounded up)
Time Settlement Price is declared	ASX Clear (Futures) will normally declare the Settlement Price by 12.00 noon on the first Business Day following the Final Trading Day.
Trading hours	5.14pm-7.00am & 8.34am-4.30pm (US daylight saving time) 5.14pm-7.30am & 8.34am-4.30pm (US non daylight saving time)
Settlement Months	Monthly up to 18 months ahead
Final Trading Day	The last Business Day of the Settlement Month
Time at which trading ceases on Final Trading Day	At 4.30pm.
Settlement Day	The second Business Day after the Final Trading Day.
Final time by which Seller's obligations must be satisfied	12.00 noon on the Settlement Day
Final time by which Buyer' obligations must be satisfied	10.30 am on the Settlement Day

Procedure 2.25.2 Options on 30 Day Interbank Cash Rate Futures

Heading	Individual contract specifications
Manner of quoting Contract Premium	Yield per cent per annum. For quotation purposes the Contract Premium shall be multiplied by 100.
Minimum fluctuations to be used in quoting Contract Premium	Multiples of 0.005 per cent.
Manner of quoting Exercise Price of Options	Yield per cent per annum. For quotation purposes the Exercise Price shall be deducted from 100.00.
Minimum fluctuations to be used in quoting Exercise Price of Options	Multiples of 0.125 per cent.
Creation of new exercise prices	New Exercise Prices are created as the underlying futures contract price moves, at intervals of 0.125 per cent per annum.
Final time for lodgement of Exercise Request or Deny Automatic Request	On the Declaration Date: up to close of trading. On any day other than the Declaration Date: up to 20 minutes after close of trading.
Time by which Seller is notified of Exercise Request	For Requests lodged on the Declaration Day: <input type="checkbox"/> by no later than 2.15 pm on the Declaration Date. For Requests lodged on a day other than the Declaration Date: <input type="checkbox"/> by no later than 45 minutes prior to the commencement of trading on the next Business Day on which clearing occurs following the day on which the Request is lodged.
Trading Hours	5.14pm-7.00am & 8.34am-4.30pm (US daylight saving time) 5.14pm-7.30am & 8.34am-4.30pm (US non daylight saving time)
Declaration Date	The Business Day prior to the Last Trading Day in the underlying futures contract.
Time Trading Ceases on Declaration Date	12.30pm on the Declaration Date
Expiry Months	Monthly up to four months ahead.

Procedure 2.26.1 New Zealand 90 Day Bank Bill Futures Contract

Subject	Determinations
Manner of calculating Contract Value and Settlement Value	In each case: <ul style="list-style-type: none"> ▪ the calculation within the brackets shall be carried out to 8 decimal places, ▪ the values shall be rounded to the nearest cent with 0.5 of a cent being rounded up.
Manner of quoting Futures Price	Yield per cent per annum. For quotation purposes the Futures Price shall be deducted from 100
Minimum fluctuations for quoting Futures Price	Multiples of 0.01 per cent.
Settlement List	To be determined by the Exchange at the relevant time
Number of decimal places in which quotations are to be expressed	Two
Quotations which are to be discarded	Quotations with spreads greater than 0.1 per cent per annum
Number of decimal places and rounding for calculation of yield	Yield to be expressed to the nearest second decimal place, with 0.005 to be rounded up
Number of decimal places and rounding for calculation of average yield	Average to be calculated to 3 decimal places and rounded to 2 decimal places with 0.005 being rounded up
Time Settlement Price is declared	ASX Clear (Futures) will normally declare the Settlement Price by 1.30 pm on the Final Trading Day
Time of obtaining quotations for the purpose of calculating the Settlement Price	Quotations are to be obtained between 11.00 am and 11.30 am for quotations as at 10.30 am on the Final Trading Day.
Trading Hours	5.40pm - 7.00am and 8.30am - 4.30pm
Settlement Months	March, June, September and December up to 36 months ahead
Final Trading Day	The first Wednesday after the ninth day of the Settlement Month
Time at which trading ceases on Final Trading Day	12.00 noon.
Settlement Day	The Business Day following the Final Trading Day
Final time by which Seller's obligations must be satisfied	2.00 pm on the Settlement Day
Final time by which Buyer' obligations must be satisfied	2.00 pm on the Settlement Day

All currency is in NZ\$. All times are New Zealand times.

Procedure 2.26.2 Ordinary Options over New Zealand 90 Day Bank Bill Futures Contracts

Subject	Determinations
Manner of quoting Contract Premium	Yield per cent per annum. For quotation purposes the Contract Premium shall be multiplied by 100
Minimum fluctuations to be used in quoting Contract Premium	Multiples of 0.01 per cent.
Manner of quoting Exercise Price of Options	Yield per cent per annum. For quotation purposes the Exercise Price shall be deducted from 100.00.
Minimum fluctuations to be used in quoting Exercise Price for Options	Multiples of 0.10 per cent.
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at intervals of 0.10 per cent per annum.
Calculation of Contract Premium	The calculation within the square brackets shall be carried out to 2 decimal places and all other calculations shall be carried to 8 decimal places with 0.5 of a cent being rounded up
Final time for Lodgement of Exercise Request or Deny Automatic Request	Up to close of trading on Declaration Date. Up to 20 minutes after close of trading on any day other than the Declaration Date.
Time Sellers are notified of Assignment of Exercise Request	<ul style="list-style-type: none"> ▪ For options exercised prior to expiry: no later than 45 minutes prior to commencement of trading on the next Business Day on which clearing occurs ▪ For options exercised at expiry: no later than 9.00 am on the Business Day following the Declaration Date
Trading Hours	5.40pm - 7.00am and 8.30am - 4.30pm
Declaration Date:	The first Wednesday after the ninth day of the Settlement Month.
Time at which trading ceases on the Declaration Date	12.00 noon
Expiry Months	March, June, September and December up to 12 months ahead.

All currency is in NZ\$. All times are New Zealand times.

Procedure 2.27.1 Ten Year New Zealand Government Stock Futures Contract

Subject	Determinations		
Coupon Rate	8 per cent		
Manner of calculating Contract Value and Settlement Value	In each case, the calculation within the brackets shall be carried out to 8 decimal places, the values shall be rounded to the nearest cent and 0.5 of a cent shall be rounded up.		
Treasury Bond Series	<i>Contract Settlement Month</i>	<i>Short Dated Stock</i>	<i>Far Dated Stock</i>
	December 2003	04/13	04/15
	March 2004	04/13	04/15
	June 2004	04/13	04/15
	September 2004	04/13	04/15
	December 2004	04/13	04/15
	March 2005	6.5% Apr 2013	6% Apr 2015
	June 2005	6.5% Apr 2013	6% Apr 2015
	September 2005	6.5% Apr 2013	6% Apr 2015
	December 2005	6.5% Apr 2013	6% Apr 2015
	March 2006	6.5% Apr 2013	6% Apr 2015
	June 2006	6.5% Apr 2013	6% Apr 2015
	Sept 2006	6% Apr 2015	6% Dec 2017
	December 2006	6% Apr 2015	6% Dec 2017
	March 2007	6% Apr 2015	6% Dec 2017
	June 2007	6% Apr 2015	6% Dec 2017
	September 2007	6% Apr 2015	6% Dec 2017
	December 2007	6% Apr 2015	6% Dec 2017
	March 2008	6% Apr 2015	6% Dec 2017
	June 2008	6% Apr 2015	6% Dec 2017
	September 2008	6% Apr 2015	6% Dec 2017
	December 2008	6% Apr 2015	6% Dec 2017
	March 2009	6% Apr 2015	6% Dec 2017
	June 2009	6% Apr 2015	6% Dec 2017
	September 2009	6% Apr 2015	6% Dec 2017
	December 2009	6% Apr 2015	6% Dec 2017
	March 2010	6% Dec 2017	6% May 2021
	June 2010	6% Dec 2017	6% May 2021
September 2010	6% Dec 2017	6% May 2021	

Subject	Determinations		
	December 2010	6% Dec 2017	6% May 2021
	March 2011	6% Dec 2017	6% May 2021
	June 2011	6% Dec 2017	6% May 2021
	September 2011	6% Dec 2017	6% May 2021
	December 2011	5% March 2019	6% May 2021
	March 2012	5% March 2019	6% May 2021
	June 2012	5% March 2019	6% May 2021
	September 2012	5% March 2019	6% May 2021
	December 2012	5% March 2019	6% May 2021
	March 2013	6% May 2021	5.5% Apr 2023
	June 2013	6% May 2021	5.5% Apr 2023
	September 2013	6% May 2021	5.5% Apr 2023
	December 2013	6% May 2021	5.5% Apr 2023
	March 2014	6% May 2021	5.5% Apr 2023
	June 2014	6% May 2021	5.5% Apr 2023
	September 2014	6% May 2021	5.5% Apr 2023
	December 2014	6% May 2021	5.5% Apr 2023
	March 2015	5.5% Apr 2023	4.5% Apr 2027
	June 2015	5.5% Apr 2023	4.5% Apr 2027
	September 2015	5.5% Apr 2023	4.5% Apr 2027
	December 2015	5.5% Apr 2023	4.5% Apr 2027
	March 2016	5.5% Apr 2023	4.5% Apr 2027
	June 2016	5.5% Apr 2023	4.5% Apr 2027
	September 2016	5.5% Apr 2023	4.5% Apr 2027
	December 2016	5.5% Apr 2023	4.5% Apr 2027
	March 2017	2.75% Apr 2025	4.5% Apr 2027
	June 2017	2.75% Apr 2025	4.5% Apr 2027
	September 2017	4.5% Apr 2027	3.5% Apr 2033
Manner of quoting Futures Price	Yield per cent per annum. For quotation purposes the Futures Price shall be deducted from 100.00.		
Minimum fluctuations for quoting Futures Price	Multiples of 0.005 per cent in respect of Block Trading.* Multiples of 0.01 per cent for all other trading.		

*** Explanatory Note for Block Trading**

Block Trades may be executed at a 0.005 tick by splitting the allocation price of the Block Trade between the two consecutive 0.01 ticks that average to the 0.005 execution price. For example a Dealer registers a BTF for 100 contracts

Subject	Determinations
Settlement List	ASB Bank Limited Bank of New Zealand Limited Westpac Banking Corporation
Multiples in which quotations are to be obtained	Yield per cent per annum expressed to two decimal places
Quotations which are to be discarded	Quotations with spreads greater than 0.05 per cent per annum
Number of decimal places and rounding for calculation of yield	Yield to be expressed to the nearest second decimal place, and 0.005 to be rounded up
Number of decimal places and rounding for calculation of average yield	Average yield to be expressed to the nearest second decimal place and 0.005 to be rounded up
Time Settlement Price is declared	ASX Clear (Futures) will normally declare the Settlement Price by 3.00 pm on the Final Trading Day
Times for obtaining quotations for the purpose of calculating the Settlement Price	9.00 am, 9.30 am and 10.00 am on the Final Trading Day.
Trading Hours	5.40 pm – 7.00 am and 8.30 am – 4.30 pm.
Settlement Months	March, June, September and December up to two Quarter Months ahead
Final Trading Day	The first Wednesday after the ninth day of the Settlement Month
Time at which trading ceases on Final Trading Day	12.00 noon.
Settlement Day	The Business Day following the Final Trading Day
Final time by which Seller's obligations must be satisfied	2.00 pm on the Settlement Day
Final time by which Buyer' obligations must be satisfied	2.00 pm on the Settlement Day

Amended 15/09/10, 15/12/10, 16/03/11, 15/06/11, 30/06/11, 15/09/11, 15/12/11, 06/03/12, 15/03/12, 15/06/12, 17/09/12, 17/12/12, 15/03/13, 17/06/13, 05/08/13, 16/09/13, 16/12/13, 17/03/14, 16/06/14, 15/09/14, 15/12/14, 16/03/15, 15/06/15, 15/09/15, 15/12/15, 16/03/16, 15/06/16, 15/09/16, 15/12/16, 15/03/17

All currency is in NZ\$. All times are New Zealand times.

at 94.465 then during allocation 50 lots will be registered at 94.46 and 50 lots at 94.47. Only an even number of lots can be registered at half ticks.

The two registered prices that constitute the average price trade of the Block Trade must be allocated to the same account.

**Procedure 2.27.2 Ordinary Options over Ten Year New Zealand Government Stock
Options Futures Contracts**

Subject	Determinations
Manner of quoting Contract Premium	Yield per cent per annum. For quotation purposes the Contract Premium shall be multiplied by 100.
Minimum fluctuations to be used in quoting Contract Premium	Multiples of 0.01 per cent.
Manner of quoting Exercise Price for Options	Yield per cent per annum. For quotation purposes the Futures Price shall be deducted from 100.00.
Minimum fluctuations to be used in quoting Exercise Price for Options	Multiples of 0.25 per cent.
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at intervals of 0.25 per cent.
Calculation of Contract Premium	Calculations shall be carried out to 8 decimal places and values shall be rounded to the nearest cent with 0.5 of a cent being rounded up.
Final time for Lodgement of Exercise Request or Deny Automatic Request	Up to close of trading on Declaration Date. Up to 20 minutes after close of trading on any day other than the Declaration Date.
Time Sellers are notified of Assignment of Exercise Request	<ul style="list-style-type: none"> ▪ For options exercised prior to expiry: no later than 45 minutes prior to commencement of trading on the next Business Day on which clearing occurs ▪ For options exercised at expiry: no later than 9.00 am on the Business Day following the Declaration Date
Trading Hours	5.40pm - 7.00am and 8.30am - 4.30pm
Declaration Date:	The first Wednesday after the ninth day of the Settlement Month.
Time at which trading ceases on the Declaration Date	12.00 noon
Expiry Months	March, June, September and December up to 2 Quarter Months ahead.

All currency is in NZ\$. All times are New Zealand times.

Procedure 2.28.1 Three Year New Zealand Government Stock Futures Contract

Subject	Determinations		
Coupon Rate	8 per cent		
Manner of calculating Contract Value and Settlement Value	In each case, the calculation within the brackets shall be carried out to 8 decimal places, the values shall be rounded to the nearest cent and 0.5 of a cent shall be rounded up.		
Treasury Bond Series	<i>Contract Settlement Month</i>	<i>Short Dated Stock</i>	<i>Far Dated Stock</i>
	December 2003	11/06	07/09
	March 2004	11/06	07/09
	June 2004	11/06	07/09
	September 2004	11/06	07/09
	December 2004	11/06	07/09
	March 2005	8% Nov 2006	7% July 2009
	June 2005	8% Nov 2006	7% July 2009
	September 2005	6% July 2008	7% July 2009
	December 2005	6% July 2008	7% July 2009
	March 2006	6.5% July 2008	7% July 2009
	June 2006	6% July 2008	7% July 2009
	Sept 2006	7% July 2009	6% Nov 2011
	December 2006	7% July 2009	6% Nov 2011
	March 2007	7% July 2009	6% Nov 2011
	June 2007	7% July 2009	6% Nov 2011
	September 2007	7% July 2009	6% Nov 2011
	December 2007	7% July 2009	6% Nov 2011
	March 2008	7% July 2009	6% Nov 2011
	June 2008	7% July 2009	6% Nov 2011
	September 2008	6% Nov 2011	6.5% Apr 2013
	December 2008	6% Nov 2011	6.5% Apr 2013
	March 2009	6% Nov 2011	6.5% Apr 2013
	June 2009	6% Nov 2011	6.5% Apr 2013
	September 2009	6% Nov 2011	6.5% Apr 2013
	December 2009	6% Nov 2011	6.5% Apr 2013
March 2010	6% Nov 2011	6.5% Apr 2013	
June 2010	6.5% Apr 2013	6% Apr 2015	
September 2010	6.5% Apr 2013	6% Apr 2015	

Subject	Determinations		
	December 2010	6.5% Apr 2013	6% Apr 2015
	March 2011	6.5% Apr 2013	6% Apr 2015
	June 2011	6.5% Apr 2013	6% Apr 2015
	September 2011	6.5% Apr 2013	6% Apr 2015
	December 2011	6.5% Apr 2013	6% Apr 2015
	March 2012	6.5% Apr 2013	6% Apr 2015
	June 2012	6% Apr 2015	6% Dec 2017
	September 2012	6% Apr 2015	6% Dec 2017
	December 2012	6% Apr 2015	6% Dec 2017
	March 2013	6% Apr 2015	6% Dec 2017
	June 2013	6% Apr 2015	6% Dec 2017
	September 2013	6% Apr 2015	6% Dec 2017
	December 2013	6% Apr 2015	6% Dec 2017
	March 2014	6% Apr 2015	6% Dec 2017
	June 2014	6% Apr 2015	6% Dec 2017
	September 2014	6% Apr 2015	6% Dec 2017
	December 2014	6% Apr 2015	6% Dec 2017
	March 2015	6% Dec 2017	5.5% Mar 2019
	June 2015	6% Dec 2017	5.5% Mar 2019
	September 2015	6% Dec 2017	5% Mar 2019
	December 2015	6% Dec 2017	5% Mar 2019
	March 2016	6% Dec 2017	5% Mar 2019
	June 2016	5% Mar 2019	6% May 2021
	September 2016	5% Mar 2019	6% May 2021
	December 2016	5% Mar 2019	6% May 2021
	March 2017	5% Mar 2019	6% May 2021
	June 2017	3% Apr 2020	6% May 2021
	September 2017	3% Apr 2020	6% May 2021
Manner of quoting Futures Price	Yield per cent per annum. For quotation purposes the futures Price shall be deducted from 100.00.		
Minimum fluctuations for quoting Futures Price	Multiples of 0.005 per cent in respect of Block Trading [#] Multiples of 0.01 per cent for all other trading.		

[#] Explanatory Note for Block Trading

Block Trades may be executed at a 0.005 tick by splitting the allocation price of the Block Trade between the two consecutive 0.01 ticks that average to the 0.005 execution price. For example a Dealer registers a BTF for 100 contracts

Subject	Determinations
Settlement List	ASB Bank Limited Bank of New Zealand Limited Westpac Banking Corporation
Multiples in which quotations are to be obtained	Yield per cent per annum expressed to two decimal places
Quotations which are to be discarded	Quotes with spreads greater than 0.05 per cent per annum
Number of decimal places and rounding for calculation of yield	Yield to be expressed to the nearest second decimal place 0.005 to be rounded up
Number of decimal places and rounding for calculation of average yield	Average yield to be expressed to the nearest second decimal place 0.005 to be rounded up
Time Settlement Price is declared	ASX Clear (Futures) will normally declare the Settlement Price by 3.00 pm on the Final Trading Day
Times for obtaining quotations for the purpose of calculating the Settlement Price	9.00 am, 9.30 am and 10.00 am on the Final Trading Day.
Trading Hours	5.40 pm – 7.00 am and 8.30 am – 4.30 pm.
Settlement Months	March, June, September and December up to two Quarter Months ahead
Final Trading Day	The first Wednesday after the ninth day of the Settlement Month
Time at which trading ceases on Final Trading Day	12.00 noon.
Settlement Day	The Business Day following the Final Trading Day
Final time by which Seller's obligations must be satisfied	2.00 pm on the Settlement Day
Final time by which Buyer' obligations must be satisfied	2.00 pm on the Settlement Day

Amended 15/09/10, 15/12/10, 16/03/11, 15/06/11, 30/06/11, 15/09/11, 15/12/11, 06/03/12, 15/03/12, 15/06/12, 17/09/12, 17/12/12, 15/03/13, 17/06/13, 05/08/13, 16/09/13, 16/12/13, 17/03/14, 16/06/14, 15/09/14, 15/12/14, 16/03/15, 15/06/15, 15/09/15, 15/12/15, 16/03/16, 15/06/16, 15/09/16, 15/12/16, 15/03/17

All currency is in NZ\$. All times are New Zealand times.

at 94.465 then during allocation 50 lots will be registered at 94.46 and 50 lots at 94.47. Only an even number of lots can be registered at half ticks.

The two registered prices that constitute the average price trade of the Block Trade must be allocated to the same account.

Procedure 2.28.2 Ordinary Options over Three Year New Zealand Government Stock Options Futures Contracts

Subject	Determinations
Manner of quoting Contract Premium	Yield per cent per annum. For quotation purposes the Contract Premium shall be multiplied by 100
Minimum fluctuations to be used in quoting Contract Premium	Multiples of 0.01 per cent.
Manner of quoting Exercise Price for Options	Yield per cent per annum. For quotation purposes the Exercise Price shall be deducted from 100.00.
Minimum fluctuations to be used in quoting Exercise Price for Options	Multiples of 0.25 per cent.
Creation of new Exercise Prices	New Prices are created as the underlying futures contract price moves, at intervals of 0.25 per cent.
Calculation of Contract Premium	Calculations shall be carried out to 8 decimal places and values shall be rounded to the nearest cent with 0.5 of a cent being rounded up
Final time for Lodgement of Exercise Request or Deny Automatic Request	Up to close of trading on Declaration Date. Up to 20 minutes after close of trading on any day other than the Declaration Date.
Time Sellers are notified of Assignment of Exercise Request	<ul style="list-style-type: none"> ▪ For options exercised prior to expiry: no later than 45 minutes prior to commencement of trading on the next Business Day on which clearing occurs ▪ For options exercised at expiry: no later than 9.00 am on the Business Day following the Declaration Date
Trading Hours	5.40pm - 7.00am and 8.30am - 4.30pm
Declaration Date:	The first Wednesday after the ninth day of the Settlement Month.
Time at which trading ceases on the Declaration Date	12.00 noon
Expiry Months	March, June, September and December up to 2 Quarter Months ahead.

All currency is in NZ\$. All times are New Zealand times.

Procedure 2.29.1 New Zealand / Australia Three Year Bond Spread Futures Contracts

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 9 FEBRUARY 2006

Procedure 2.30.1 New Zealand / Australia Ten Year Bond Spread Futures Contracts

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 9 FEBRUARY 2006

Procedure 2.31.1 Australia / US Ten Year Bond Spread Futures Contracts

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 1 MARCH 2011

Procedure 2.32.1 One Session Options over US Ten Year Treasury Note Contracts

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 1 AUGUST 2006

Procedure 2.33.1 Bond Index Futures Contracts

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 19 DECEMBER 2007

Procedure 2.34.1 New Zealand 30 Day Official Cash Rate Futures Contract

Subject	Determinations
Manner of quoting Futures Price	Yield per cent per annum. For quotation purposes the price shall be deducted from 100.00.
Minimum fluctuations for quoting Futures Price	Multiples of 0.005 per cent.
Calculation of Contract Value	The contract value is to be rounded to the nearest cent (0.500 cents being rounded up).
Time Settlement Price is declared	ASX Clear (Futures) will normally declare the Settlement Price by 12.00 noon on the Business Day after the Final Trading Day.
Calculation of Cash settlement Rate	The Cash Settlement rate is to be rounded to the nearest 0.001 per cent (0.0005 per cent rounded up)
Trading hours	5.40pm-7.00am & 8.30am-4.30pm
Settlement Months	Monthly up to 12 months ahead
Final Trading Day	The last Business Day of the Settlement Month
Time at which trading ceases on Final Trading Day	At 4.30pm.
Settlement Day	The second Business Day after the Final Trading Day.

All currency is in NZ\$. All times are New Zealand times.

Procedure 2.35.1 3 Month Overnight Index Swap Futures Contract

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 9 SEPTEMBER 2014

Procedure 2.36.1 Twenty Year Commonwealth Treasury Bond Futures Contract

Subject	Determinations
Coupon Rate	4 per cent
Calculation of Contract Value	The calculation within the brackets in the formula shall be carried out to eight decimal places and rounded to the nearest cent, 0.500 cents being rounded up.
Treasury Bond Series	As recorded in the Schedule to these Determinations
Manner of quoting Futures Price	Yield per cent per annum. For quotation purposes the futures Price shall be deducted from 100.000.
Minimum fluctuations for quoting Futures Price	Multiples of 0.0025 per cent
Bond trading venues	<ul style="list-style-type: none"> – ICAP – Yieldbroker
Time Settlement Price is declared	The Approved Clearing Facility will normally declare the Settlement Price at 3.00 pm on the Final Trading Day
Times for obtaining quotations for the purpose of calculating the Settlement Price	Quotations will be obtained on the final trading day at: <ul style="list-style-type: none"> • 9.45 am ± 5 seconds • 10.30 am ± 5 seconds, and • 11.15 am ± 5 seconds
Trading Hours	5.12pm-7.00am & 8.32am-4.30pm (US daylight saving time) 5.12pm-7.30am & 8.32am-4.30pm (US non daylight saving time)
Settlement Months	March, June, September and December up to two Quarter Months ahead
Final Trading Day	The fifteenth day of the Settlement Month, or if that day is not a Business Day, then the Business Day immediately following the fifteenth day
Time at which trading ceases on Final Trading Day	12.00 noon.
Settlement Day	The Business Day following the Final Trading Day in a Settlement Month
Final time by which Seller's obligations must be satisfied	12.00 noon on the Settlement Day
Final time by which Buyer's obligations must be satisfied	10.30 am on the Settlement Day

Introduced 21/09/15 Amended 10/11/16

Schedule of Treasury Bond Series referred to above

The following series of Commonwealth Treasury Bonds are those determined by the Board pursuant to Item 5(a) of Rule 2.36.1.

1	<u>Settlement Month – September 2015</u> 4.50% April 2033 2.75% June 2035 3.75% April 2037	2	<u>Settlement Month – December 2015</u> 4.50% April 2033 2.75% June 2035 3.75% April 2037
3	<u>Settlement Month – March 2016</u> 4.50% April 2033 2.75% June 2035 3.75% April 2037	4	<u>Settlement Month – June 2016</u> 4.50% April 2033 2.75% June 2035 3.75% April 2037 3.25% June 2039
5	<u>Settlement Month – September 2016</u> 4.50% April 2033 2.75% June 2035 3.75% April 2037 3.25% June 2039	6	<u>Settlement Month – December 2016</u> 4.50% April 2033 2.75% June 2035 3.75% April 2037 3.25% June 2039
7	<u>Settlement Month – March 2017</u> 4.50% April 2033 2.75% June 2035 3.75% April 2037 3.25% June 2039	8	<u>Settlement Month – June 2017</u> 4.50% April 2033 2.75% June 2035 3.75% April 2037 3.25% June 2039
9	<u>Settlement Month – September 2017</u> 2.75% June 2035 3.75% April 2037 3.25% June 2039		

Amended 15/12/15, 16/03/16, 15/06/16, 15/09/16, 15/12/16, 15/03/17

Procedure 2.40.1 SPI 200 Index Futures Contracts

Subject	Determinations
Manner of quoting Futures Price	Whole or fractions of index points
Minimum fluctuations for quoting Futures Price	<ul style="list-style-type: none"> • Whole index points • Multiples of 0.1 of an index point for Block Trading
Time at which Settlement Price is declared	ASX Clear (Futures) will normally declare the Settlement Price by 12.00 noon on the Business Day following the Final Trading Day
Trading Hours	5.10pm – 7.00am and 9.50am – 4.30pm (during US daylight saving time) 5:10pm – 8.00am and 9:50am – 4.30pm (during US non daylight saving time) For the day session on Thursday 24 March 2005, trading will cease at 2.30 pm
Settlement Months	March, June, September, December, up to 6 Quarter Months ahead and the nearest two non-quarterly expiry months.
Final Trading Day	The third Thursday of the Settlement Month
Time at which trading ceases on Final Trading Day	12.00 noon
Settlement Day	The second Business Day following the Final Trading Day in a Settlement Month
Final time by which Seller's obligations must be satisfied	12.00 noon on the Settlement Day
Final time by which Buyer's obligations must be satisfied	10.30 am on the Settlement Day

Procedure 2.40.2 Ordinary Options Over SPI 200 Index Futures Contracts

Subject	Determinations
Manner of quoting Contract Premium	Whole or fractions of index points.
Minimum fluctuations to be used in quoting Contract Premium	Multiples of 0.5 of an index point.
Manner of quoting Exercise Price of Options	Whole or fractions of index points.
Minimum fluctuations to be used in quoting Exercise Prices of Options	25 index points
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at intervals of 25 points.
Final time for lodgement of an Exercise Request or a Deny Automatic Exercise Request	Up to close of trading on Declaration Date. Up to 20 minutes after close of trading on any day other than the Declaration Date.
Notification of Assignment of Exercise Request	For Requests lodged on the Declaration Date: <ul style="list-style-type: none"> ▪ no later than 9.00 am on the Business Day following the Declaration Date. <p><i>For Requests lodged on a day other than the Declaration Date,</i></p> <ul style="list-style-type: none"> ▪ no later than 45 minutes prior to the commencement of trading on the next Business Day on which clearing occurs following the day on which the Request is lodged
Declaration Date	The Final Trading Day in the corresponding SFE SPI 200 Index Futures Contract Settlement month. .
Time at which trading ceases on the Declaration Date	At the time of cessation of SFE SPI 200 Index Futures Contract trading
Expiry Months	March, June, September, December, up to 4 Quarter Months ahead.
Trading Hours:	5.10pm–7.00am and 9.50am– 4.30pm (during US daylight saving time) 5:10pm– 8.00am and 9:50am–4.30pm (during US non daylight saving time) For the day session on Thursday 24 March 2005, trading will cease at 2.30 pm.

Procedure 2.40.3 Serial Options Over SPI 200 Index Futures Contracts

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 1 SEPTEMBER 2006

Please refer to Appendix 2.40.2 (“Ordinary Options Over SPI 200 Index Futures Contracts”)

Procedure 2.40.5 Cash Settled Intraday Options over SPI 200 Index Futures Contracts

Subject	Options contract determinations
Manner of quoting Contract Premium	Whole or fractions of index points
Minimum fluctuations to be used in quoting Contract Premium	Multiples of 0.5 of an index point
Manner of quoting Exercise Price of Options	Whole or fractions of index points
Minimum fluctuations to be used in quoting Exercise Price of Options	5 index points
Creation of new Exercise Prices	New Exercise Prices are created as the underlying Futures Contract price moves, at intervals of 5 index points.
Trading hours	9:50 am – 4:20 pm.
Declaration Date	Within the Trading Period during which the contract was first listed for trading.
Time at which trading ceases on the Declaration Date	4.20 pm
Expiry months	Intra-Day Options shall be available for futures contracts for the nearest Quarter Month ahead other than on the day of expiry of the underlying Futures Contract when the Intra-Day Option will be available for the second quarter month ahead.
Calculation of Settlement Price	The weighted average of trade prices shall be carried out to 8 decimal places and rounded to the nearest multiple 0.5.
Price sampling period	4:15 pm – 4:20 pm
Time of Declaration of Settlement Price	By 4:25 pm on each relevant day.

Procedure 2.40.6 SFE CBOT® Mini-Sized Dowsm 1-Day Option

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 28 DECEMBER 2007

Procedure 2.40.7 Mini SPI 200 Index Futures Contracts

Subject	Determinations
Manner of quoting Futures Price	Whole or fractions of index points
Minimum fluctuations for quoting Futures Price	<ul style="list-style-type: none"> • Whole index points • Multiples of 0.1 of an index point for Block Trading
Time at which Settlement Price is declared	ASX Clear (Futures) will normally declare the Settlement Price by 12.00 noon on the Business Day following the Final Trading Day
Trading Hours	5.10pm – 7.00am and 9.50am – 4.30pm (during US daylight saving time) 5:10pm – 8.00am and 9:50am – 4.30pm (during US non daylight saving time)
Settlement Months	March, June, September, December, up to 2 Quarter Months ahead and the nearest two non-quarterly expiry months.
Final Trading Day	The third Thursday of the Settlement Month
Time at which trading ceases on Final Trading Day	12.00 noon
Settlement Day	The second Business Day following the Final Trading Day in a Settlement Month
Final time by which Seller's obligations must be satisfied	12.00 noon on the Settlement Day
Final time by which Buyer's obligations must be satisfied	10.30 am on the Settlement Day

Introduced 12/10/15

Procedure 2.41 Deliverable Individual Share Futures Contract

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 27 MARCH 2007

Procedure 2.42 Individual Share Futures Contracts (Cash Settled)

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 27 MARCH 2007

Procedure 2.43 SFE Listed Property Trust Futures Contract

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 15 MARCH 2007

Procedure 2.44 NZSX 15 Index Futures Contracts (“the ZIF”)

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 31 MARCH 2009

Procedure 2.45 NZFOX Equity Options Contract

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 31 MARCH 2009

Procedure 2.46 VIX Futures Contract

Subject	Determinations
Manner of quoting Futures Price	Whole or fraction of index points
Minimum fluctuations for quoting Futures Price	Multiples of 0.05 of an index point Multiples of 0.01 for block trading
Manner of quoting the Settlement Price	The Settlement Price is calculated to 2 decimal places
Settlement Price Period	The Settlement Price will be the average of the index between 11:30am and 12:00 noon
Time at which Settlement Price is declared	ASX Clear (Futures) will normally declare the Settlement Price by 12.00 noon on the Business Day following the Final Trading Day
Trading Hours	10:10am – 4.15pm (Sydney time)
Settlement Months	Two consecutive calendar months (spot and the succeeding month).
Final Trading Day	The Final Trading Day is 30 calendar days prior to the expiration day of the underlying options (i.e. 30 days prior to the third Thursday of the expiration month of the underlying options, if this is a Business Day). If this is not a Business Day, the Business Day immediately preceding that day.
Time at which trading ceases on Final Trading Day	12:00 noon
Settlement Day	The second Business Day following the Final Trading Day in a Settlement Month
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules

Introduced 21/10/13

Procedure 2.47

S&P/ASX 200 Resources Index Futures Contract

Subject	Determinations
Manner of quoting Futures Price	Whole or fractions of index points
Minimum fluctuations for quoting Futures Price	<ul style="list-style-type: none"> • Multiples of 0.1 index point during the period 5:10pm on the 2nd Thursday of the expiry month, or the next business day if the 2nd Thursday is not a business day, to 4:30pm on the day of expiry. All the other times the minimum price increment will be 1 index point. • Multiples of 0.1 of an index point for Block Trading
Manner of quoting the Settlement Price	The Settlement Price is calculated to 1 decimal place
Time at which Settlement Price is declared	ASX Clear (Futures) will normally declare the Settlement Price by 12.00 noon on the Business Day following the Final Trading Day
Trading Hours	9.50am – 4.30pm (during US daylight saving time) 9:50am – 4.30pm (during US non daylight saving time)
Settlement Months	March, June, September, December, up to 4 Quarter Months ahead.
Final Trading Day	The third Thursday of the Settlement Month
Time at which trading ceases on Final Trading Day	12.00 noon
Settlement Day	The second Business Day following the Final Trading Day in a Settlement Month
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules

Introduced 14/10/13 Amended 21/03/16

Procedure 2.48 S&P/ASX 200 Financial-x-A-REIT Index Futures Contract

Subject	Determinations
Manner of quoting Futures Price	Whole or fractions of index points
Minimum fluctuations for quoting Futures Price	<ul style="list-style-type: none"> • Multiples of 0.1 index point during the period 5:10pm on the 2nd Thursday of the expiry month, or the next business day if the 2nd Thursday is not a business day, to 4:30pm on the day of expiry. All the other times the minimum price increment will be 1 index point. • Multiples of 0.1 of an index point for Block Trading
Manner of quoting the Settlement Price	The Settlement Price is calculated to 1 decimal place
Time at which Settlement Price is declared	ASX Clear (Futures) will normally declare the Settlement Price by 12.00 noon on the Business Day following the Final Trading Day
Trading Hours	9.50am – 4.30pm (during US daylight saving time) 9:50am – 4.30pm (during US non daylight saving time)
Settlement Months	March, June, September, December, up to 4 Quarter Months ahead.
Final Trading Day	The third Thursday of the Settlement Month
Time at which trading ceases on Final Trading Day	12.00 noon
Settlement Day	The second Business Day following the Final Trading Day in a Settlement Month
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules

Introduced 14/10/13 Amended 21/03/16

Procedure 2.49

**S&P/ASX 200 Australian Real Estate Investment Trust (A-REIT) Index
Futures Contract**

Subject	Determinations
Manner of quoting Futures Price	Whole or fractions of index points
Minimum fluctuations for quoting Futures Price	<ul style="list-style-type: none"> • Multiples of 0.1 index point during the period 5:10pm on the 2nd Thursday of the expiry month, or the next business day if the 2nd Thursday is not a business day, to 4:30pm on the day of expiry. All the other times the minimum price increment will be 1 index point. • Multiples of 0.1 of an index point for Block Trading
Manner of quoting the Settlement Price	The Settlement Price is calculated to 1 decimal place
Time at which Settlement Price is declared	ASX Clear (Futures) will normally declare the Settlement Price by 12.00 noon on the Business Day following the Final Trading Day
Trading Hours	9.50am – 4.30pm (during US daylight saving time) 9:50am – 4.30pm (during US non daylight saving time)
Settlement Months	March, June, September, December, up to 4 Quarter Months ahead
Final Trading Day	The third Thursday of the Settlement Month
Time at which trading ceases on Final Trading Day	12.00 noon
Settlement Day	The second Business Day following the Final Trading Day in a Settlement Month
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules

Introduced 27/10/14 Amended 21/03/16

Procedure 2.50 Australian Dollar/United States Dollar Futures Contract

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 19 DECEMBER 2006

Procedure 2.60.1.1 New South Wales Base Load Electricity Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	The region is New South Wales (NSW). The period is a Calendar Quarter.
Reference Price	The regional reference price is the NSW reference price. The period is a Calendar Quarter. The region is NSW.
Contract Value	The period is a Calendar Quarter.
Settlement Value	The period is a Calendar Quarter.
Manner of quoting Futures Price	Australian Dollars per Megawatt hour.
Minimum fluctuations for quoting Futures Price	\$0.01 per Megawatt hour.
Time at which Provisional Settlement Price is declared	3:30pm on the first Business Day following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am on the third Business Day following the Final Trading Day.
Trading Hours	10:00am – 4:00pm.
Settlement Months	March/June/September/December, such that sufficient Calendar Quarters are always available for market participants to trade the next four Calendar Years and three Financial Years or three Calendar Years and four Financial Years.
Final Trading Day	The last Business Day of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm.
Settlement Day	The fourth Business Day following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.60.1.2 Victoria Base Load Electricity Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	The region is Victoria (VIC). The period is a Calendar Quarter.
Reference Price	The regional reference price is the VIC reference price. The period is a Calendar Quarter. The region is VIC.
Contract Value	The period is a Calendar Quarter.
Settlement Value	The period is a Calendar Quarter.
Manner of quoting Futures Price	Australian dollars per Megawatt hour.
Minimum fluctuations for quoting Futures Price	\$0.01 per Megawatt hour.
Time at which Provisional Settlement Price is declared	3:30pm on the first Business Day following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am on the third Business Day following the Final Trading Day.
Trading Hours	10:00am – 4:00pm.
Settlement Months	March/June/September/December, such that sufficient Calendar Quarters are always available for market participants to trade the next four Calendar Years and three Financial Years or three Calendar Years and four Financial Years.
Final Trading Day	The last Business Day of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm.
Settlement Day	The fourth Business Day following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.60.1.3 Queensland Base Load Electricity Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	The region is Queensland (QLD). The period is a Calendar Quarter.
Reference Price	The regional reference price is the QLD reference price. The period is a Calendar Quarter. The region is QLD.
Contract Value	The period is a Calendar Quarter.
Settlement Value	The period is a Calendar Quarter.
Manner of quoting Futures Price	Australian dollars per Megawatt hour.
Minimum fluctuations for quoting Futures Price	\$0.01 per Megawatt hour.
Time at which Provisional Settlement Price is declared	3:30pm on the first Business Day following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am on the third Business Day following the Final Trading Day.
Trading Hours	10:00am – 4:00pm.
Settlement Months	March/June/September/December, such that sufficient Calendar Quarters are always available for market participants to trade the next four Calendar Years and three Financial Years or three Calendar Years and four Financial Years.
Final Trading Day	The last Business Day of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm.
Settlement Day	The fourth Business Day following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.60.1.4 South Australia Base Load Electricity Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	The region is South Australia (SA). The period is a Calendar Quarter.
Reference Price	The regional reference price is the SA reference price. The period is a Calendar Quarter. The region is SA.
Contract Value	The period is a Calendar Quarter.
Settlement Value	The period is a Calendar Quarter.
Manner of quoting Futures Price	Australian dollars per Megawatt hour.
Minimum fluctuations for quoting Futures Price	\$0.01 per Megawatt hour.
Time at which Provisional Settlement Price is declared	3:30pm on the first Business Day following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am on the third Business Day following the Final Trading Day.
Trading Hours	10:00am – 4:00pm.
Settlement Months	March/June/September/December, such that sufficient Calendar Quarters are always available for market participants to trade the next four Calendar Years and three Financial Years or three Calendar Years and four Financial Years.
Final Trading Day	The last Business Day of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm.
Settlement Day	The fourth Business Day following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.60.2.1 New South Wales Base Load Electricity Futures Contract – Calendar Month

Subject	Determinations
Contract Unit	The region is New South Wales (NSW). The period is a Calendar Month.
Reference Price	The regional reference price is the NSW reference price. The period is a Calendar Month. The region is NSW.
Contract Value	The period is a Calendar Month.
Settlement Value	The period is a Calendar Month.
Manner of quoting Futures Price	Australian dollars per Megawatt hour.
Minimum fluctuations for quoting Futures Price	\$0.01 per Megawatt hour.
Time at which Provisional Settlement Price is declared	3:30pm on the first Business Day following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am on the third Business Day following the Final Trading Day.
Trading Hours	10:00am – 4:00pm.
Settlement Months	January/February/March/April/May/June/July/August/September/October/November/December, such that sufficient Calendar Months are always available for market participants to trade the next four to six Calendar Months.
Final Trading Day	The last Business Day of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm.
Settlement Day	The fourth Business Day following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13 Amended 08/12/14, 21/03/16

Procedure 2.60.2.2 Victoria Base Load Electricity Futures Contract – Calendar Month

Subject	Determinations
Contract Unit	The region is Victoria (VIC). The period is a Calendar Month.
Reference Price	The regional reference price is the VIC reference price. The period is a Calendar Month. The region is VIC.
Contract Value	The period is a Calendar Month.
Settlement Value	The period is a Calendar Month.
Manner of quoting Futures Price	Australian dollars per Megawatt hour.
Minimum fluctuations for quoting Futures Price	\$0.01 per Megawatt hour.
Time at which Provisional Settlement Price is declared	3:30pm on the first Business Day following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am on the third Business Day following the Final Trading Day.
Trading Hours	10:00am – 4:00pm.
Settlement Months	January/February/March/April/May/June/July/August/September/October/November/December, such that sufficient Calendar Months are always available for market participants to trade the next four to six Calendar Months.
Final Trading Day	The last Business Day of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm.
Settlement Day	The fourth Business Day following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13 Amended 08/12/14, 21/03/16

Procedure 2.60.2.3 Queensland Base Load Electricity Futures Contract – Calendar Month

Subject	Determinations
Contract Unit	The region is Queensland (QLD). The period is a Calendar Month.
Reference Price	The regional reference price is the QLD reference price. The period is a Calendar Month. The region is QLD.
Contract Value	The period is a Calendar Month.
Settlement Value	The period is a Calendar Month.
Manner of quoting Futures Price	Australian dollars per Megawatt hour.
Minimum fluctuations for quoting Futures Price	\$0.01 per Megawatt hour.
Time at which Provisional Settlement Price is declared	3:30pm on the first Business Day following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am on the third Business Day following the Final Trading Day.
Trading Hours	10:00am – 4:00pm.
Settlement Months	January/February/March/April/May/June/July/August/September/October/November/December, such that sufficient Calendar Months are always available for market participants to trade the next four to six Calendar Months.
Final Trading Day	The last Business Day of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm.
Settlement Day	The fourth Business Day following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13 Amended 08/12/14, 21/03/16

Procedure 2.60.2.4 South Australia Base Load Electricity Futures Contract – Calendar Month

Subject	Determinations
Contract Unit	The region is South Australia (SA). The period is a Calendar Month.
Reference Price	The regional reference price is the SA reference price. The period is a Calendar Month. The region is SA.
Contract Value	The period is a Calendar Month.
Settlement Value	The period is a Calendar Month.
Manner of quoting Futures Price	Australian dollars per Megawatt hour.
Minimum fluctuations for quoting Futures Price	\$0.01 per Megawatt hour.
Time at which Provisional Settlement Price is declared	3:30pm on the first Business Day following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am on the third Business Day following the Final Trading Day.
Trading Hours	10:00am – 4:00pm.
Settlement Months	January/February/March/April/May/June/July/August/September/October/November/December, such that sufficient Calendar Months are always available for market participants to trade the next four to six Calendar Months.
Final Trading Day	The last Business Day of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm.
Settlement Day	The fourth Business Day following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13 Amended 08/12/14, 21/03/16

Procedure 2.61.1.1 Benmore Base Load Electricity Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	The grid reference point is the Benmore grid reference point. The period is a Calendar Quarter.
Reference Price	The grid reference point is the Benmore grid reference point. The period is a Calendar Quarter.
Contract Value	The period is a Calendar Quarter.
Settlement Value	The period is a Calendar Quarter.
Manner of quoting Futures Price	New Zealand dollars (NZD) per Megawatt hour.
Minimum fluctuations for quoting Futures Price	0.05 NZD per Megawatt hour.
New Zealand time	New Zealand time means New Zealand Standard Time as defined in the Time Act 1974 (New Zealand) subject to New Zealand daylight time during the period beginning on the last Sunday in September of a year and ending on the first Sunday in April on the following year, or otherwise as prescribed from time to time in the Order in Council made pursuant to the Time Act 1974 (New Zealand).
Time at which Provisional Settlement Price is declared	3:30pm New Zealand time on the first business day in New Zealand following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am New Zealand time on the third business day in New Zealand following the Final Trading Day.
Trading Hours	10:30am New Zealand time to 4:00pm New Zealand time.
Settlement Months	March/June/September/December, such that sufficient Calendar Quarters are always available for market participants to trade strip options over three Calendar Years.
Final Trading Day	The last business day in New Zealand of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm New Zealand time.
Settlement Day	The fourth business day in New Zealand following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13

Procedure 2.61.1.2 Otahuhu Base Load Electricity Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	The grid reference point is the Otahuhu grid reference point. The period is a Calendar Quarter.
Reference Price	The grid reference point is the Otahuhu grid reference point. The period is a Calendar Quarter.
Contract Value	The period is a Calendar Quarter.
Settlement Value	The period is a Calendar Quarter.
Manner of quoting Futures Price	New Zealand dollars (NZD) per Megawatt hour.
Minimum fluctuations for quoting Futures Price	0.05 NZD per Megawatt hour.
New Zealand time	New Zealand time means New Zealand Standard Time as defined in the Time Act 1974 (New Zealand) subject to New Zealand daylight time during the period beginning on the last Sunday in September of a year and ending on the first Sunday in April on the following year, or otherwise as prescribed from time to time in the Order in Council made pursuant to the Time Act 1974 (New Zealand).
Time at which Provisional Settlement Price is declared	3:30pm New Zealand time on the first business day in New Zealand following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am New Zealand time on the third business day in New Zealand following the Final Trading Day.
Trading Hours	10:30am New Zealand time to 4:00pm New Zealand time.
Settlement Months	March/June/September/December, such that sufficient Calendar Quarters are always available for market participants to trade strip options over three Calendar Years.
Final Trading Day	The last business day in New Zealand of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm New Zealand time.
Settlement Day	The fourth business day in New Zealand following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13

Procedure 2.61.2.1 Benmore Base Load Electricity Futures Contract – Calendar Month

Subject	Determinations
Contract Unit	The grid reference point is the Benmore grid reference point. The period is a Calendar Month.
Reference Price	The grid reference point is the Benmore grid reference point. The period is a Calendar Month.
Contract Value	The period is a Calendar Month.
Settlement Value	The period is a Calendar Month.
Manner of quoting Futures Price	New Zealand dollars (NZD) per Megawatt hour.
Minimum fluctuations for quoting Futures Price	0.05 NZD per Megawatt hour.
New Zealand time	New Zealand time means New Zealand Standard Time as defined in the Time Act 1974 (New Zealand) subject to New Zealand daylight time during the period beginning on the last Sunday in September of a year and ending on the first Sunday in April on the following year, or otherwise as prescribed from time to time in the Order in Council made pursuant to the Time Act 1974 (New Zealand).
Time at which Provisional Settlement Price is declared	3:30pm New Zealand time on the first business day in New Zealand following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am New Zealand time on the third business day in New Zealand following the Final Trading Day.
Trading Hours	10:30am to 4:00pm New Zealand time.
Settlement Months	January/February/March/April/May/June/July/August/September/October/November/December, such that sufficient Calendar Months are always available for market participants to trade the next seven to nine Calendar Months.
Final Trading Day	The last business day in New Zealand of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm New Zealand time.
Settlement Day	The fourth business day in New Zealand following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 09/12/13 Amended 21/03/16

Procedure 2.61.2.2 Otahuhu Base Load Electricity Futures Contract – Calendar Month

Subject	Determinations
Contract Unit	The grid reference point is the Otahuhu grid reference point. The period is a Calendar Month.
Reference Price	The grid reference point is the Otahuhu grid reference point. The period is a Calendar Month.
Contract Value	The period is a Calendar Month.
Settlement Value	The period is a Calendar Month.
Manner of quoting Futures Price	New Zealand dollars (NZD) per Megawatt hour.
Minimum fluctuations for quoting Futures Price	0.05 NZD per Megawatt hour.
New Zealand time	New Zealand time means New Zealand Standard Time as defined in the Time Act 1974 (New Zealand) subject to New Zealand daylight time during the period beginning on the last Sunday in September of a year and ending on the first Sunday in April on the following year, or otherwise as prescribed from time to time in the Order in Council made pursuant to the Time Act 1974 (New Zealand).
Time at which Provisional Settlement Price is declared	3:30pm New Zealand time on the first business day in New Zealand following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am New Zealand time on the third business day in New Zealand following the Final Trading Day.
Trading Hours	10:30am to 4:00pm New Zealand time.
Settlement Months	January/February/March/April/May/June/July/August/September/October/November/December, such that sufficient Calendar Months are always available for market participants to trade the next seven to nine Calendar Months.
Final Trading Day	The last business day in New Zealand of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm New Zealand time.
Settlement Day	The fourth business day in New Zealand following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 09/12/13 Amended 21/03/16

Procedure 2.62.1.1 New South Wales Peak Load Electricity Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	The region is New South Wales (NSW). The period is a Calendar Quarter.
Reference Price	The regional reference price is the NSW reference price. The period is a Calendar Quarter. Public holidays mean those days in NSW determined as public holidays by the Commonwealth or relevant state authority. The region is NSW.
Contract Value	The period is a Calendar Quarter.
Settlement Value	The period is a Calendar Quarter.
Manner of quoting Futures Price	Australian dollars per Megawatt hour.
Minimum fluctuations for quoting Futures Price	\$0.01 per Megawatt hour.
Time at which Provisional Settlement Price is declared	3:30pm on the first Business Day following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am on the third Business Day following the Final Trading Day.
Trading Hours	10:00am – 4:00pm.
Settlement Months	March/June/September/December, such that sufficient Calendar Quarters are always available for market participants to trade the next four Calendar Years and three Financial Years or three Calendar Years and four Financial Years.
Final Trading Day	The last Business Day of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm.
Settlement Day	The fourth Business Day following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.62.1.2 Victoria Peak Load Electricity Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	The region is Victoria (VIC). The period is a Calendar Quarter.
Reference Price	The regional reference price is the VIC reference price. The period is a Calendar Quarter. Public holidays mean those days in VIC determined as public holidays by the Commonwealth or relevant state authority. The region is VIC.
Contract Value	The period is a Calendar Quarter.
Settlement Value	The period is a Calendar Quarter.
Manner of quoting Futures Price	Australian dollars per Megawatt hour.
Minimum fluctuations for quoting Futures Price	\$0.01 per Megawatt hour.
Time at which Provisional Settlement Price is declared	3:30pm on the first Business Day following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am on the third Business Day following the Final Trading Day.
Trading Hours	10:00am – 4:00pm.
Settlement Months	March/June/September/December, such that sufficient Calendar Quarters are always available for market participants to trade the next four Calendar Years and three Financial Years or three Calendar Years and four Financial Years.
Final Trading Day	The last Business Day of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm.
Settlement Day	The fourth Business Day following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.62.1.3 Queensland Peak Load Electricity Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	The region is Queensland (QLD). The period is a Calendar Quarter.
Reference Price	The regional reference price is the QLD reference price. The period is a Calendar Quarter. Public holidays mean those days in QLD determined as public holidays by the Commonwealth or relevant state authority. The region is QLD.
Contract Value	The period is a Calendar Quarter.
Settlement Value	The period is a Calendar Quarter.
Manner of quoting Futures Price	Australian dollars per Megawatt hour.
Minimum fluctuations for quoting Futures Price	\$0.01 per Megawatt hour.
Time at which Provisional Settlement Price is declared	3:30pm on the first Business Day following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am on the third Business Day following the Final Trading Day.
Trading Hours	10:00am – 4:00pm.
Settlement Months	March/June/September/December, such that sufficient Calendar Quarters are always available for market participants to trade the next four Calendar Years and three Financial Years or three Calendar Years and four Financial Years.
Final Trading Day	The last Business Day of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm.
Settlement Day	The fourth Business Day following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.62.1.4 South Australia Peak Load Electricity Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	The region is South Australia (SA). The period is a Calendar Quarter.
Reference Price	The regional reference price is the SA reference price. The period is a Calendar Quarter. Public holidays mean those days in SA determined as public holidays by the Commonwealth or relevant state authority. The region is SA.
Contract Value	The period is a Calendar Quarter.
Settlement Value	The period is a Calendar Quarter.
Manner of quoting Futures Price	Australian dollars per Megawatt hour.
Minimum fluctuations for quoting Futures Price	\$0.01 per Megawatt hour.
Time at which Provisional Settlement Price is declared	3:30pm on the first Business Day following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am on the third Business Day following the Final Trading Day.
Trading Hours	10:00am – 4:00pm.
Settlement Months	March/June/September/December, such that sufficient Calendar Quarters are always available for market participants to trade the next four Calendar Years and three Financial Years or three Calendar Years and four Financial Years.
Final Trading Day	The last Business Day of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm.
Settlement Day	The fourth Business Day following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.62A.1.1 Benmore Peak Load Electricity Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	The grid reference point is the Benmore grid reference point. The period is a Calendar Quarter.
Reference Price	The grid reference point is the Benmore grid reference point. Public holidays mean those days in New Zealand determined as public holidays by the New Zealand Ministry of Business, Innovation & Employment or relevant provincial authority including the Anniversary Day of the Canterbury Province and excluding the Provincial Anniversary Days of the Canterbury (South) Province, all other South Island Provinces and all North Island Provinces. The period is a Calendar Quarter.
Contract Value	The period is a Calendar Quarter.
Settlement Value	The period is a Calendar Quarter.
Manner of quoting Futures Price	New Zealand dollars (NZD) per Megawatt hour.
Minimum fluctuations for quoting Futures Price	0.05 NZD per Megawatt hour.
New Zealand time	New Zealand time means New Zealand Standard Time as defined in the Time Act 1974 (New Zealand) subject to New Zealand daylight time during the period beginning on the last Sunday in September of a year and ending on the first Sunday in April on the following year, or otherwise as prescribed from time to time in the Order in Council made pursuant to the Time Act 1974 (New Zealand).
Time at which Provisional Settlement Price is declared	3:30pm New Zealand time on the first business day in New Zealand following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am New Zealand time on the third business day in New Zealand following the Final Trading Day.
Trading Hours	10:30am to 4:00pm New Zealand time.
Settlement Months	March/June/September/December, such that sufficient Calendar Quarters are always available for market participants to trade the next three Calendar Years.
Final Trading Day	The last business day in New Zealand of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm New Zealand time.
Settlement Day	The fourth business day in New Zealand following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 09/12/13 Amended 21/03/16

Procedure 2.62A.1.2 Otahuhu Peak Load Electricity Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	The grid reference point is the Otahuhu grid reference point. The period is a Calendar Quarter.
Reference Price	The grid reference point is the Otahuhu grid reference point. Public holidays mean those days in New Zealand determined as public holidays by the New Zealand Ministry of Business, Innovation & Employment or relevant provincial authority including the Anniversary Days of the Auckland Province and the Wellington Province and excluding the Provincial Anniversary Days of all other North Island Provinces and South Island Provinces. The period is a Calendar Quarter.
Contract Value	The period is a Calendar Quarter.
Settlement Value	The period is a Calendar Quarter.
Manner of quoting Futures Price	New Zealand dollars (NZD) per Megawatt hour.
Minimum fluctuations for quoting Futures Price	0.05 NZD per Megawatt hour.
New Zealand time	New Zealand time means New Zealand Standard Time as defined in the Time Act 1974 (New Zealand) subject to New Zealand daylight time during the period beginning on the last Sunday in September of a year and ending on the first Sunday in April on the following year, or otherwise as prescribed from time to time in the Order in Council made pursuant to the Time Act 1974 (New Zealand).
Time at which Provisional Settlement Price is declared	3:30pm New Zealand time on the first business day in New Zealand following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am New Zealand time on the third business day in New Zealand following the Final Trading Day.
Trading Hours	10:30am to 4:00pm New Zealand time.
Settlement Months	March/June/September/December, such that sufficient Calendar Quarters are always available for market participants to trade the next three Calendar Years.
Final Trading Day	The last business day in New Zealand of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm New Zealand time.
Settlement Day	The fourth business day in New Zealand following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 09/12/13 Amended 21/03/16

**Procedure 2.63.1.1 New South Wales Base Load Electricity Cap Futures Contract –
Calendar Quarter**

Subject	Determinations
Contract Unit	The region is New South Wales (NSW). The period is a Calendar Quarter.
Reference Price	The regional reference price is the NSW reference price. The period is a Calendar Quarter. The region is NSW.
Contract Value	The period is a Calendar Quarter.
Settlement Value	The period is a Calendar Quarter.
Manner of quoting Futures Price	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Futures Price	\$0.01 per Megawatt hour.
Time at which Provisional Settlement Price is declared	3:30pm on the first Business Day following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am on the third Business Day following the Final Trading Day.
Trading Hours	10:00am – 4:00pm.
Settlement Months	March/June/September/December, such that sufficient Calendar Quarters are always available for market participants to trade the next four Calendar Years and three Financial Years or three Calendar Years and four Financial Years.
Final Trading Day	The last Business Day of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm.
Settlement Day	The fourth Business Day following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.63.1.2 Victoria Base Load Electricity Cap Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	The region is Victoria (VIC). The period is a Calendar Quarter.
Reference Price	The regional reference price is the VIC reference price. The period is a Calendar Quarter. The region is VIC.
Contract Value	The period is a Calendar Quarter.
Settlement Value	The period is a Calendar Quarter.
Manner of quoting Futures Price	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Futures Price	\$0.01 per Megawatt hour.
Time at which Provisional Settlement Price is declared	3:30pm on the first Business Day following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am on the third Business Day following the Final Trading Day.
Trading Hours	10:00am – 4:00pm.
Settlement Months	March/June/September/December, such that sufficient Calendar Quarters are always available for market participants to trade the next four Calendar Years and three Financial Years or three Calendar Years and four Financial Years.
Final Trading Day	The last Business Day of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm.
Settlement Day	The fourth Business Day following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.63.1.3 Queensland Base Load Electricity Cap Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	The region is Queensland (QLD). The period is a Calendar Quarter.
Reference Price	The regional reference price is the QLD reference price. The period is a Calendar Quarter. The region is QLD.
Contract Value	The period is a Calendar Quarter.
Settlement Value	The period is a Calendar Quarter.
Manner of quoting Futures Price	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Futures Price	\$0.01 per Megawatt hour.
Time at which Provisional Settlement Price is declared	3:30pm on the first Business Day following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am on the third Business Day following the Final Trading Day.
Trading Hours	10:00am – 4:00pm.
Settlement Months	March/June/September/December, such that sufficient Calendar Quarters are always available for market participants to trade the next four Calendar Years and three Financial Years or three Calendar Years and four Financial Years.
Final Trading Day	The last Business Day of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm.
Settlement Day	The fourth Business Day following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.63.1.4 South Australia Base Load Electricity Cap Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	The region is South Australia (SA). The period is a Calendar Quarter.
Reference Price	The regional reference price is the SA reference price. The period is a Calendar Quarter. The region is SA.
Contract Value	The period is a Calendar Quarter.
Settlement Value	The period is a Calendar Quarter.
Manner of quoting Futures Price	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Futures Price	\$0.01 per Megawatt hour.
Time at which Provisional Settlement Price is declared	3:30pm on the first Business Day following the Final Trading Day.
Time at which final Settlement Price is declared	11:00am on the third Business Day following the Final Trading Day.
Trading Hours	10:00am – 4:00pm.
Settlement Months	March/June/September/December, such that sufficient Calendar Quarters are always available for market participants to trade the next four Calendar Years and three Financial Years or three Calendar Years and four Financial Years.
Final Trading Day	The last Business Day of the Settlement Month.
Time at which trading ceases on Final Trading Day	4:00pm.
Settlement Day	The fourth Business Day following the Final Trading Day.
Final time by which Seller's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.
Final time by which Buyer's obligations must be satisfied	As per the Prescribed times, in accordance with the Daily Settlement process, as set out in the ASX Clear (Futures) Operating Rules.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.64.1.1 Calendar Year Strip Options Over New South Wales Base Load Electricity Futures Contracts – Calendar Quarter

Subject	Determinations
Contract Unit	New South Wales Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.1.
Value of the Contract Premium in dollars and cents	The number of decimal places is two. Contracts mean New South Wales Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.1.
Manner of quoting Contract Premium	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Contract Premium	\$0.01 per Megawatt hour.
Manner of quoting Exercise Price of Options	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Exercise Price of Options	\$1.00 per Megawatt hour.
Creation of New Exercise Prices	New Exercise Prices are created as the Implied Strip Price of underlying New South Wales Base Load Electricity Futures Contract – Calendar Quarter contracts moves.
Determination of Reference Price for Option exercise	Time is 12:00 noon. Contracts mean New South Wales Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.1.
Futures Prices Resulting from Exercised Strip Options	Contracts mean New South Wales Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.1. The number of decimal places is four.
Time for lodgement of an Exercise Request for any Options Contract	Up to 12:30pm on any Trading Day, including the Declaration Date.
Final time for lodgement of a Deny Automatic Exercise Request	Up to 12:30pm on the Declaration Date.
Time Sellers are notified of exercise following an Exercise Request	No later than 2:00pm on any Trading Day, including the Declaration Date.
Trading hours and time at which trading ceases on Declaration Date	Trading hours: a) other than on the Declaration Date, 10:00am – 4:00pm; b) on the Declaration Date, 10:00am – 12:00noon, unless advised otherwise by the Exchange.
Declaration Date	The day which is six (6) weeks prior to the day immediately preceding the commencement of the first Contract quarter of the underlying strip. If that day is not a Business Day then the Business Day following that day.

Subject	Determinations
Expiry months	November, with a contract code of December, delivering into March, June, September and December for market participants to trade at minimum three (3) Calendar Years ahead.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.64.1.2 Calendar Year Strip Options Over Victoria Base Load Electricity Futures Contracts – Calendar Quarter

Subject	Determinations
Contract Unit	Victoria Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.2.
Value of the Contract Premium in dollars and cents	The number of decimal places is two. Contracts mean Victoria Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.2.
Manner of quoting Contract Premium	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Contract Premium	\$0.01 per Megawatt hour.
Manner of quoting Exercise Price of Options	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Exercise Price of Options	\$1.00 per Megawatt hour.
Creation of New Exercise Prices	New Exercise Prices are created as the Implied Strip Price of underlying Victoria Base Load Electricity Futures Contract – Calendar Quarter contracts moves.
Determination of Reference Price for Option exercise	Time is 12:00 noon. Contracts mean Victoria Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.2.
Futures Prices Resulting from Exercised Strip Options	Contracts mean Victoria Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.2. The number of decimal places is four.
Time for lodgement of an Exercise Request for any Options Contract	Up to 12:30pm on any Trading Day, including the Declaration Date.
Final time for lodgement of a Deny Automatic Exercise Request	Up to 12:30pm on the Declaration Date.
Time Sellers are notified of exercise following an Exercise Request	No later than 2:00pm on any Trading Day, including the Declaration Date.
Trading hours and time at which trading ceases on Declaration Date	Trading hours: a) other than on the Declaration Date, 10:00am – 4:00pm; b) on the Declaration Date, 10:00am – 12:00noon, unless advised otherwise by the Exchange.
Declaration Date	The day which is six (6) weeks prior to the day immediately preceding the commencement of the first Contract quarter of the underlying strip. If that day is not a Business Day then the Business Day following that day.

Subject	Determinations
Expiry months	November, with a contract code of December, delivering into March, June, September and December for market participants to trade at minimum three (3) Calendar Years ahead.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.64.1.3 Calendar Year Strip Options Over Queensland Base Load Electricity Futures Contracts – Calendar Quarter

Subject	Determinations
Contract Unit	Queensland Base Load Electricity Futures Contract - Calendar Quarter contracts, as described in Procedure 2.60.1.3.
Value of the Contract Premium in dollars and cents	The number of decimal places is two. Contracts mean Queensland Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.3.
Manner of quoting Contract Premium	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Contract Premium	\$0.01 per Megawatt hour.
Manner of quoting Exercise Price of Options	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Exercise Price of Options	\$1.00 per Megawatt hour.
Creation of New Exercise Prices	New Exercise Prices are created as the Implied Strip Price of underlying Queensland Base Load Electricity Futures Contract – Calendar Quarter contracts moves.
Determination of Reference Price for Option exercise	Time is 12:00 noon. Contracts mean Queensland Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.3.
Futures Prices Resulting from Exercised Strip Options	Contracts mean Queensland Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.3. The number of decimal places is four.
Time for lodgement of an Exercise Request for any Options Contract	Up to 12:30pm on any Trading Day, including the Declaration Date.
Final time for lodgement of a Deny Automatic Exercise Request	Up to 12:30pm on the Declaration Date.
Time Sellers are notified of exercise following an Exercise Request	No later than 2:00pm on any Trading Day, including the Declaration Date.
Trading hours and time at which trading ceases on Declaration Date	Trading hours: a) other than on the Declaration Date, 10:00am – 4:00pm; b) on the Declaration Date, 10:00am – 12:00noon, unless advised otherwise by the Exchange.
Declaration Date	The day which is six (6) weeks prior to the day immediately preceding the commencement of the first Contract quarter of the underlying strip. If that day is not a Business Day then the Business Day following that day.

Subject	Determinations
Expiry months	November, with a contract code of December, delivering into March, June, September and December for market participants to trade at minimum three (3) Calendar Years ahead.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.64.1.4 Calendar Year Strip Options Over South Australia Base Load Electricity Futures Contracts – Calendar Quarter

Subject	Determinations
Contract Unit	South Australia Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.4.
Value of the Contract Premium in dollars and cents	The number of decimal places is two. Contracts mean South Australia Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.4.
Manner of quoting Contract Premium	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Contract Premium	\$0.01 per Megawatt hour.
Manner of quoting Exercise Price of Options	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Exercise Price of Options	\$1.00 per Megawatt hour.
Creation of New Exercise Prices	New Exercise Prices are created as the Implied Strip Price of underlying South Australia Base Load Electricity Futures Contract – Calendar Quarter contracts moves.
Determination of Reference Price for Option exercise	Time is 12:00 noon. Contracts mean South Australia Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.4.
Futures Prices Resulting from Exercised Strip Options	Contracts mean South Australia Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.4. The number of decimal places is four.
Time for lodgement of an Exercise Request for any Options Contract	Up to 12:30pm on any Trading Day, including the Declaration Date.
Final time for lodgement of a Deny Automatic Exercise Request	Up to 12:30pm on the Declaration Date.
Time Sellers are notified of exercise following an Exercise Request	No later than 2:00pm on any Trading Day, including the Declaration Date.
Trading hours and time at which trading ceases on Declaration Date	Trading hours: a) other than on the Declaration Date, 10:00am – 4:00pm; b) on the Declaration Date, 10:00am – 12:00noon, unless advised otherwise by the Exchange.
Declaration Date	The day which is six (6) weeks prior to the day immediately preceding the commencement of the first Contract quarter of the underlying strip. If that day is not a Business Day then the Business Day following that day.

Subject	Determinations
Expiry months	November, with a contract code of December, delivering into March, June, September and December for market participants to trade at minimum three (3) Calendar Years ahead.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.64.2.1 Financial Year Strip Options Over New South Wales Base Load Electricity Futures Contracts – Calendar Quarter

Subject	Determinations
Contract Unit	New South Wales Base Load Electricity Futures Contract - Calendar Quarter contracts, as described in Procedure 2.60.1.1.
Value of the Contract Premium in dollars and cents	The number of decimal places is two. Contracts mean New South Wales Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.1.
Manner of quoting Contract Premium	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Contract Premium	\$0.01 per Megawatt hour.
Manner of quoting Exercise Price of Options	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Exercise Price of Options	\$1.00 per Megawatt hour.
Creation of New Exercise Prices	New Exercise Prices are created as the Implied Strip Price of underlying New South Wales Base Load Electricity Futures Contract – Calendar Quarter contracts moves.
Determination of Reference Price for Option exercise	Time is 12:00 noon. Contracts mean New South Wales Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.1.
Futures Prices Resulting from Exercised Strip Options	Contracts mean New South Wales Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.1. The number of decimal places is four.
Time for lodgement of an Exercise Request for any Options Contract	Up to 12:30pm on any Trading Day, including the Declaration Date.
Final time for lodgement of a Deny Automatic Exercise Request	Up to 12:30pm on the Declaration Date.
Time Sellers are notified of exercise following an Exercise Request	No later than 2:00pm on any Trading Day, including the Declaration Date.
Trading hours and time at which trading ceases on Declaration Date	Trading hours: a) other than on the Declaration Date, 10:00am – 4:00pm; b) on the Declaration Date, 10:00am – 12:00noon, unless advised otherwise by the Exchange.
Declaration Date	The day which is six (6) weeks prior to the day immediately preceding the commencement of the first Contract quarter of the underlying strip. If that day is not a Business Day then the Business Day following that day.

Subject	Determinations
Expiry months	May, with a contract code of June, delivering into September, December, March and June for market participants to trade at minimum three (3) Calendar Years ahead.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.64.2.2 Financial Year Strip Options Over Victoria Base Load Electricity Futures Contracts – Calendar Quarter

Subject	Determinations
Contract Unit	Victoria Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.2.
Value of the Contract Premium in dollars and cents	The number of decimal places is two. Contracts mean Victoria Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.2.
Manner of quoting Contract Premium	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Contract Premium	\$0.01 per Megawatt hour.
Manner of quoting Exercise Price of Options	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Exercise Price of Options	\$1.00 per Megawatt hour.
Creation of New Exercise Prices	New Exercise Prices are created as the Implied Strip Price of underlying Victoria Base Load Electricity Futures Contract – Calendar Quarter contracts moves.
Determination of Reference Price for Option exercise	Time is 12:00 noon. Contracts mean Victoria Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.2.
Futures Prices Resulting from Exercised Strip Options	Contracts mean Victoria Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.2. The number of decimal places is four.
Time for lodgement of an Exercise Request for any Options Contract	Up to 12:30pm on any Trading Day, including the Declaration Date.
Final time for lodgement of a Deny Automatic Exercise Request	Up to 12:30pm on the Declaration Date.
Time Sellers are notified of exercise following an Exercise Request	No later than 2:00pm on any Trading Day, including the Declaration Date.
Trading hours and time at which trading ceases on Declaration Date	Trading hours: a) other than on the Declaration Date, 10:00am – 4:00pm; b) on the Declaration Date, 10:00am – 12:00noon, unless advised otherwise by the Exchange.
Declaration Date	The day which is six (6) weeks prior to the day immediately preceding the commencement of the first Contract quarter of the underlying strip. If that day is not a Business Day then the Business Day following that day.

Subject	Determinations
Expiry months	May, with a contract code of June, delivering into September, December, March and June for market participants to trade at minimum three (3) Calendar Years ahead.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.64.2.3 Financial Year Strip Options Over Queensland Base Load Electricity Futures Contracts – Calendar Quarter

Subject	Determinations
Contract Unit	Queensland Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.3.
Value of the Contract Premium in dollars and cents	The number of decimal places is two. Contracts mean Queensland Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.3.
Manner of quoting Contract Premium	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Contract Premium	\$0.01 per Megawatt hour.
Manner of quoting Exercise Price of Options	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Exercise Price of Options	\$1.00 per Megawatt hour.
Creation of New Exercise Prices	New Exercise Prices are created as the Implied Strip Price of underlying Queensland Base Load Electricity Futures Contract – Calendar Quarter contracts moves.
Determination of Reference Price for Option exercise	Time is 12:00 noon. Contracts mean Queensland Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.3.
Futures Prices Resulting from Exercised Strip Options	Contracts mean Queensland Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.3. The number of decimal places is four.
Time for lodgement of an Exercise Request for any Options Contract	Up to 12:30pm on any Trading Day, including the Declaration Date.
Final time for lodgement of a Deny Automatic Exercise Request	Up to 12:30pm on the Declaration Date.
Time Sellers are notified of exercise following an Exercise Request	No later than 2:00pm on any Trading Day, including the Declaration Date.
Trading hours and time at which trading ceases on Declaration Date	Trading hours: a) other than on the Declaration Date, 10:00am – 4:00pm; b) on the Declaration Date, 10:00am – 12:00noon, unless advised otherwise by the Exchange.
Declaration Date	The day which is six (6) weeks prior to the day immediately preceding the commencement of the first Contract quarter of the underlying strip. If that day is not a Business Day then the Business Day following that day.

Subject	Determinations
Expiry months	May, with a contract code of June, delivering into September, December, March and June for market participants to trade at minimum three (3) Calendar Years ahead.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.64.2.4 Financial Year Strip Options Over South Australia Base Load Electricity Futures Contracts – Calendar Quarter

Subject	Determinations
Contract Unit	South Australia Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.4.
Value of the Contract Premium in dollars and cents	The number of decimal places is two. Contracts mean South Australia Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.4.
Manner of quoting Contract Premium	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Contract Premium	\$0.01 per Megawatt hour.
Manner of quoting Exercise Price of Options	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Exercise Price of Options	\$1.00 per Megawatt hour.
Creation of New Exercise Prices	New Exercise Prices are created as the Implied Strip Price of underlying South Australia Base Load Electricity Futures Contract – Calendar Quarter contracts moves.
Determination of Reference Price for Option exercise	Time is 12:00 noon. Contracts mean South Australia Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.4.
Futures Prices Resulting from Exercised Strip Options	Contracts mean South Australia Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.60.1.4. The number of decimal places is four.
Time for lodgement of an Exercise Request for any Options Contract	Up to 12:30pm on any Trading Day, including the Declaration Date.
Final time for lodgement of a Deny Automatic Exercise Request	Up to 12:30pm on the Declaration Date.
Time Sellers are notified of exercise following an Exercise Request	No later than 2:00pm on any Trading Day, including the Declaration Date.
Trading hours and time at which trading ceases on Declaration Date	Trading hours: a) other than on the Declaration Date, 10:00am – 4:00pm; b) on the Declaration Date, 10:00am – 12:00noon, unless advised otherwise by the Exchange.
Declaration Date	The day which is six (6) weeks prior to the day immediately preceding the commencement of the first Contract quarter of the underlying strip. If that day is not a Business Day then the Business Day following that day.

Subject	Determinations
Expiry months	May, with a contract code of June, delivering into September, December, March and June for market participants to trade at minimum three (3) Calendar Years ahead.

Introduced 08/05/13 Amended 08/12/14

Procedure 2.65.1.1 Calendar Year Strip Options Over Benmore Base Load Electricity Futures Contracts – Calendar Quarter

Subject	Determinations
Contract Unit	Benmore Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.61.1.1.
Value of the Contract Premium in dollars and cents	The number of decimal places is two. Contracts mean Benmore Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.61.1.1.
Manner of quoting Contract Premium	New Zealand dollars (NZD) per Megawatt hour.
Minimum fluctuations to be used in quoting Contract Premium	0.01 NZD per Megawatt hour.
Manner of quoting Exercise Price of Options	NZD per Megawatt hour.
Minimum fluctuations to be used in quoting Exercise Price of Options	1.00 NZD per Megawatt hour.
Creation of New Exercise Prices	New Exercise Prices are created as the Implied Strip Price of the underlying Benmore Base Load Electricity Futures Contract – Calendar Quarter contracts moves.
Determination of Reference Price for Option exercise	Time is 12:00 noon New Zealand time. Contracts mean Benmore Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.61.1.1.
Futures Prices Resulting from Exercised Strip Options	Contracts mean Benmore Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.61.1.1. The number of decimal places is four.
Time for lodgement of an Exercise Request for any Options Contract	Up to 12:30pm New Zealand time on any Trading Day, including the Declaration Date.
Final time for lodgement of a Deny Automatic Exercise Request	Up to 12:30pm New Zealand time on the Declaration Date.
Time Sellers are notified of exercise following an Exercise Request	No later than 1:45pm New Zealand time on any Trading Day, including the Declaration Date.
Trading hours and time at which trading ceases on Declaration Date	Trading hours: a) other than on the Declaration Date, 10:30am – 4:00pm New Zealand time; b) on the Declaration Date, 10:30am – 12:00 noon New Zealand time, unless advised otherwise by the Exchange.
Declaration Date	The day which is six (6) weeks prior to the day immediately preceding the commencement of the first Contract quarter of the underlying strip. If that day is not a New Zealand business day then the New Zealand business day following that day.

Subject	Determinations
Expiry months	November, with a contract code of December, delivering into March, June, September and December for market participants to trade at minimum three (3) Calendar Years ahead.

Introduced 08/05/13 Amended 09/12/13

Procedure 2.65.1.2 Calendar Year Strip Options Over Otahuhu Base Load Electricity Futures Contracts – Calendar Quarter

Subject	Determinations
Contract Unit	Otahuhu Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.61.1.2.
Value of the Contract Premium in dollars and cents	The number of decimal places is two. Contracts mean Otahuhu Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.61.1.2.
Manner of quoting Contract Premium	New Zealand dollars (NZD) per Megawatt hour.
Minimum fluctuations to be used in quoting Contract Premium	0.01 NZD per Megawatt hour.
Manner of quoting Exercise Price of Options	NZD per Megawatt hour.
Minimum fluctuations to be used in quoting Exercise Price of Options	1.00 NZD per Megawatt hour.
Creation of New Exercise Prices	New Exercise Prices are created as the Implied Strip Price of the underlying Otahuhu Base Load Electricity Futures Contract – Calendar Quarter contracts moves.
Determination of Reference Price for Option exercise	Time is 12:00 noon New Zealand time. Contracts mean Otahuhu Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.61.1.2.
Futures Prices Resulting from Exercised Strip Options	Contracts mean Otahuhu Base Load Electricity Futures Contract – Calendar Quarter contracts, as described in Procedure 2.61.1.2. The number of decimal places is four.
Time for lodgement of an Exercise Request for any Options Contract	Up to 12:30pm New Zealand time on any Trading Day, including the Declaration Date.
Final time for lodgement of a Deny Automatic Exercise Request	Up to 12:30pm New Zealand time on the Declaration Date.
Time Sellers are notified of exercise following an Exercise Request	No later than 1:45pm New Zealand time on any Trading Day, including the Declaration Date.
Trading hours and time at which trading ceases on Declaration Date	Trading hours: a) other than on the Declaration Date, 10:30am – 4:00pm New Zealand time; b) on the Declaration Date, 10:30am – 12:00 noon New Zealand time, unless advised otherwise by the Exchange.
Declaration Date	The day which is six (6) weeks prior to the day immediately preceding the commencement of the first Contract quarter of the underlying strip. If that day is not a New Zealand business day then the New Zealand business day following that day.

Subject	Determinations
Expiry months	November, with a contract code of December, delivering into March, June, September and December for market participants to trade at minimum three (3) Calendar Years ahead.

Introduced 08/05/13 Amended 09/12/13

Procedure 2.66.1.1 Average Rate Options Over New South Wales Base Load Electricity Futures Contracts – Calendar Quarter

Subject	Determinations
Contract Unit	A New South Wales Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.60.1.1.
Value of the Contract Premium in dollars and cents	The number of decimal places is two. Contract means a New South Wales Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.60.1.1.
Manner of quoting Contract Premium	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Contract Premium	\$0.01 per Megawatt hour.
Manner of quoting Exercise Price of Options	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Exercise Price of Options	\$1.00 per Megawatt hour.
Creation of New Exercise Prices	New Exercise Prices are created as the underlying New South Wales Base Load Electricity Futures Contract – Calendar Quarter contract moves, at intervals of \$1.00 per Megawatt hour.
Method and time at which the Reference Price for Option exercise is taken	Time is 11:00am. Contract means a New South Wales Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.60.1.1.
Time for lodgement of an Exercise Request for any out-of-the-money Option Contracts	Exercise Requests are not permitted.
Final time for lodgement of a Deny Automatic Exercise Request	Deny Automatic Exercise Requests are not permitted.
Time Sellers are notified of exercise	No later than 2:00pm on the Declaration Date.
Final Trading Day	The Final Trading Day will be the last Business Day of the Calendar Quarter
Trading hours and time at which trading ceases on Final Trading Day	From 10:00am to 4:00pm on any Trading Day, including the Final Trading Day, unless advised otherwise by the Exchange.
Declaration Date	The day and time at which the final Settlement Price of the underlying New South Wales Base Load Electricity Futures Contract – Calendar Quarter contract is declared.
Expiry months	March, June, September, or December, delivering into the corresponding Calendar Quarter of the underlying New South Wales Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.60.1.1, for market participants to trade at minimum eight (8) Calendar Quarters ahead.

Introduced 09/09/13 Amended 08/12/14

Procedure 2.66.1.2 Average Rate Options Over Victoria Base Load Electricity Futures Contracts – Calendar Quarter

Subject	Determinations
Contract Unit	A Victoria Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.60.1.2.
Value of the Contract Premium in dollars and cents	The number of decimal places is two. Contract means a Victoria Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.60.1.2.
Manner of quoting Contract Premium	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Contract Premium	\$0.01 per Megawatt hour.
Manner of quoting Exercise Price of Options	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Exercise Price of Options	\$1.00 per Megawatt hour.
Creation of New Exercise Prices	New Exercise Prices are created as the underlying Victoria Base Load Electricity Futures Contract – Calendar Quarter contract moves, at intervals of \$1.00 per Megawatt hour.
Method and time at which the Reference Price for Option exercise is taken	Time is 11:00am. Contract means a Victoria Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.60.1.2.
Time for lodgement of an Exercise Request for any out-of-the-money Option Contracts	Exercise Requests are not permitted.
Final time for lodgement of a Deny Automatic Exercise Request	Deny Automatic Exercise Requests are not permitted.
Time Sellers are notified of exercise	No later than 2:00pm on the Declaration Date.
Final Trading Day	The Final Trading Day will be the last Business Day of the Calendar Quarter
Trading hours and time at which trading ceases on Final Trading Day	From 10:00am to 4:00pm on any Trading Day, including the Final Trading Day, unless advised otherwise by the Exchange.
Declaration Date	The day and time at which the final Settlement Price of the underlying Victoria Base Load Electricity Futures Contract – Calendar Quarter contract is declared.
Expiry months	March, June, September, or December, delivering into the corresponding Calendar Quarter of the underlying Victoria Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.60.1.2, for market participants to trade at minimum eight (8) Calendar Quarters ahead.

Introduced 09/09/13 Amended 08/12/14

Procedure 2.66.1.3 Average Rate Options Over Queensland Base Load Electricity Futures Contracts – Calendar Quarter

Subject	Determinations
Contract Unit	A Queensland Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.60.1.3.
Value of the Contract Premium in dollars and cents	The number of decimal places is two. Contract means a Queensland Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.60.1.3.
Manner of quoting Contract Premium	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Contract Premium	\$0.01 per Megawatt hour.
Manner of quoting Exercise Price of Options	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Exercise Price of Options	\$1.00 per Megawatt hour.
Creation of New Exercise Prices	New Exercise Prices are created as the underlying Queensland Electricity Futures Contract – Calendar Quarter contract moves, at intervals of \$1.00 per Megawatt hour.
Method and time at which the Reference Price for Option exercise is taken	Time is 11:00am. Contract means a Queensland Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.60.1.3.
Time for lodgement of an Exercise Request for any out-of-the-money Option Contracts	Exercise Requests are not permitted.
Final time for lodgement of a Deny Automatic Exercise Request	Deny Automatic Exercise Requests are not permitted.
Time Sellers are notified of exercise	No later than 2:00pm on the Declaration Date.
Final Trading Day	The Final Trading Day will be the last Business Day of the Calendar Quarter
Trading hours and time at which trading ceases on Final Trading Day	From 10:00am to 4:00pm on any Trading Day, including the Final Trading Day, unless advised otherwise by the Exchange.
Declaration Date	The day and time at which the final Settlement Price of the underlying Queensland Base Load Electricity Futures Contract – Calendar Quarter contract is declared.
Expiry months	March, June, September, or December, delivering into the corresponding Calendar Quarter of the underlying Queensland Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.60.1.3, for market participants to trade at minimum eight (8) Calendar Quarters ahead.

Introduced 09/09/13 Amended 08/12/14

Procedure 2.66.1.4 Average Rate Options Over South Australia Base Load Electricity Futures Contracts – Calendar Quarter

Subject	Determinations
Contract Unit	A South Australia Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.60.1.4.
Value of the Contract Premium in dollars and cents	The number of decimal places is two. Contract means a South Australia Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.60.1.4.
Manner of quoting Contract Premium	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Contract Premium	\$0.01 per Megawatt hour.
Manner of quoting Exercise Price of Options	Australian dollars per Megawatt hour.
Minimum fluctuations to be used in quoting Exercise Price of Options	\$1.00 per Megawatt hour.
Creation of New Exercise Prices	New Exercise Prices are created as the underlying South Australia Base Load Electricity Futures Contract – Calendar Quarter contract moves, at intervals of \$1.00 per Megawatt hour.
Method and time at which the Reference Price for Option exercise is taken	Time is 11:00am. Contract means a South Australia Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.60.1.4.
Time for lodgement of an Exercise Request for any out-of-the-money Option Contracts	Exercise Requests are not permitted.
Final time for lodgement of a Deny Automatic Exercise Request	Deny Automatic Exercise Requests are not permitted.
Time Sellers are notified of exercise	No later than 2:00pm on the Declaration Date.
Final Trading Day	The Final Trading Day will be the last Business Day of the Calendar Quarter
Trading hours and time at which trading ceases on Final Trading Day	From 10:00am to 4:00pm on any Trading Day, including the Final Trading Day, unless advised otherwise by the Exchange.
Declaration Date	The day and time at which the final Settlement Price of the underlying South Australia Base Load Electricity Futures Contract – Calendar Quarter contract is declared.
Expiry months	March, June, September, or December, delivering into the corresponding Calendar Quarter of the underlying South Australia Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.60.1.4, for market participants to trade at minimum eight (8) Calendar Quarters ahead.

Introduced 09/09/13 Amended 08/12/14

Procedure 2.67.1.1 Average Rate Options Over Benmore Base Load Electricity Futures Contracts – Calendar Quarter

Subject	Determinations
Contract Unit	A Benmore Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.61.1.1.
Value of the Contract Premium in dollars and cents	The number of decimal places is two. Contract means a Benmore Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.61.1.1.
Manner of quoting Contract Premium	New Zealand dollars (NZD) per Megawatt hour.
Minimum fluctuations to be used in quoting Contract Premium	\$0.01 NZD per Megawatt hour.
Manner of quoting Exercise Price of Options	New Zealand dollars (NZD) per Megawatt hour.
Minimum fluctuations to be used in quoting Exercise Price of Options	1.00 NZD per Megawatt hour.
Creation of New Exercise Prices	New Exercise Prices are created as the underlying Benmore Base Load Electricity Futures Contract – Calendar Quarter contract moves, at intervals of 1.00 NZD per Megawatt hour.
New Zealand time	New Zealand time means New Zealand Standard Time as defined in the Time Act 1974 (New Zealand) subject to New Zealand daylight time during the period beginning on the last Sunday in September of a year and ending on the first Sunday in April on the following year, or otherwise as prescribed from time to time in the Order in Council made pursuant to the Time Act 1974 (New Zealand).
Method and time at which the Reference Price for Option exercise is taken	Time is 11:00am New Zealand time. Contract means a Benmore Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.61.1.1.
Time for lodgement of an Exercise Request for any Option Contract	On any Trading Day up to 12.30pm New Zealand time.
Final time for lodgement of a Deny Automatic Exercise Request	Up to 12.30pm New Zealand time on the Final Trading Day.
Time Sellers are notified of exercise	No later than 1:45pm New Zealand time on the Declaration Date.
Final Trading Day	The Final Trading Day will be the last business day in New Zealand of the Calendar Quarter.
Trading hours and time at which trading ceases on Final Trading Day	From 10:30am to 4:00pm New Zealand time on any Trading Day, including the Final Trading Day, unless advised otherwise by the Exchange.
Declaration Date	The day and time at which the final Settlement Price of the underlying Benmore Base Load Electricity Futures Contract – Calendar Quarter contract is declared.

Subject	Determinations
Expiry months	March, June, September, or December, delivering into the corresponding Calendar Quarter of the underlying Benmore Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.61.1.1, for market participants to trade at minimum eight (8) Calendar Quarters ahead.

Introduced 09/12/13

Procedure 2.67.1.2 Average Rate Options Over Otahuhu Base Load Electricity Futures Contracts – Calendar Quarter

Subject	Determinations
Contract Unit	An Otahuhu Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.61.1.2.
Value of the Contract Premium in dollars and cents	The number of decimal places is two. Contract means an Otahuhu Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.61.1.2.
Manner of quoting Contract Premium	New Zealand dollars (NZD) per Megawatt hour.
Minimum fluctuations to be used in quoting Contract Premium	\$0.01 NZD per Megawatt hour.
Manner of quoting Exercise Price of Options	New Zealand dollars (NZD) per Megawatt hour.
Minimum fluctuations to be used in quoting Exercise Price of Options	1.00 NZD per Megawatt hour.
Creation of New Exercise Prices	New Exercise Prices are created as the underlying Otahuhu Base Load Electricity Futures Contract – Calendar Quarter contract moves, at intervals of 1.00 NZD per Megawatt hour.
New Zealand time	New Zealand time means New Zealand Standard Time as defined in the Time Act 1974 (New Zealand) subject to New Zealand daylight time during the period beginning on the last Sunday in September of a year and ending on the first Sunday in April on the following year, or otherwise as prescribed from time to time in the Order in Council made pursuant to the Time Act 1974 (New Zealand).
Method and time at which the Reference Price for Option exercise is taken	Time is 11:00am New Zealand time. Contract means an Otahuhu Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.61.1.2.
Time for lodgement of an Exercise Request for any Option Contract	On any Trading Day up to 12.30pm New Zealand time.
Final time for lodgement of a Deny Automatic Exercise Request	Up to 12.30pm New Zealand time on the Final Trading Day.
Time Sellers are notified of exercise	No later than 1:45pm New Zealand time on the Declaration Date.
Final Trading Day	The Final Trading Day will be the last business day in New Zealand of the Calendar Quarter.
Trading hours and time at which trading ceases on Final Trading Day	From 10:30am to 4:00pm New Zealand time on any Trading Day, including the Final Trading Day, unless advised otherwise by the Exchange.
Declaration Date	The day and time at which the final Settlement Price of the underlying Otahuhu Base Load Electricity Futures Contract – Calendar Quarter contract is declared.

Subject	Determinations
Expiry months	March, June, September, or December, delivering into the corresponding Calendar Quarter of the underlying Otahuhu Base Load Electricity Futures Contract – Calendar Quarter contract, as described in Procedure 2.61.1.2, for market participants to trade at minimum eight (8) Calendar Quarters ahead.

Introduced 09/12/13

Procedure 2.69.1 Victorian Wholesale Gas Futures Contract

Subject	Determinations
Manner of quoting Futures Price	Australian Dollars per GJ of natural gas per day
Minimum fluctuations for quoting Futures Price	\$0.01 per GJ of natural gas per day
Time at which Provisional Settlement Price is declared	3.30 pm on the first Business Day following the Final Trading Day
Time at which Final Settlement Price is declared	11.00 am on the third Business Day following the Final Trading Day
Calculation of Contract Value and Settlement Value	Calculations shall be carried out to 2 decimal places
Calculation of Average Quoted Price	The sum referred to in "A" shall be rounded to two decimal places The average quoted price shall be rounded to the nearest cent per GJ of natural gas per day
Trading Hours	8:30 am – 4.00 pm during US daylight and non-daylight saving time
Settlement Months	March/June/September/December, such that sufficient Quarter Months are always available for market participants to trade the next two Calendar years and two Financial Years. At any point in time there will be between 10 and 11 Quarter Months listed.
Final Trading Day	The last Business Day of the Calendar Quarter
Time at which trading ceases on Final Trading Day	4.00 pm
Settlement Day	The fourth Business Day following the Final Trading Day
Final time by which Seller's obligations must be satisfied	In accordance with Daily Settlement Process
Final time by which Buyer's obligations must be satisfied	In accordance with Daily Settlement Process

Procedure 2.69.2 Strip Options over Victorian Wholesale Gas Futures Contract

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 21 JULY 2009

Procedure 2.69.3.1 Wallumbilla Natural Gas Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	<p>The grid reference point is the Wallumbilla Hub in Queensland.</p> <p>The period is a Calendar Quarter.</p>
Settlement Price	<p>The period is a Calendar Quarter.</p> <p>The AEMO Index is the Wallumbilla Hub Benchmark Price.</p>
Manner of quoting Futures Price	Australian dollars (AUD) per GJ of natural gas per day
Minimum fluctuations for quoting Futures Price	\$0.01 per GJ of natural gas per day
Time at which Settlement Price is declared	At 8:00 am on the first Business Day following the Final Trading Day.
Calculation of Settlement Value	Calculations shall be carried out to 2 decimal places
Trading Hours	10:00 am – 4:00 pm Australian standard time
Settlement Months	March/June/September/December, such that sufficient Quarter Months are always available for market participants to trade the next two Calendar years and one Financial Year or one Calendar year and two Financial Years.
Final Trading Day	The last Business Day of the Calendar Quarter
Time at which trading ceases on Final Trading Day	4:00 pm Australian standard time
Settlement Day	The first Business Day following the Final Trading Day
Final time by which Seller's obligations must be satisfied	In accordance with Daily Settlement Process
Final time by which Buyer's obligations must be satisfied	In accordance with Daily Settlement Process

Introduced 07/04/15

Procedure 2.69.3.2 Wallumbilla Natural Gas Futures Contract – Calendar Month

Subject	Determinations
Contract Unit	<p>The grid reference point is the Wallumbilla Hub in Queensland.</p> <p>The period is a Calendar Month.</p>
Settlement Price	<p>The period is a Calendar Month.</p> <p>The AEMO Index is the Wallumbilla Hub Benchmark Price.</p>
Manner of quoting Futures Price	Australian dollars (AUD) per GJ of natural gas per day
Minimum fluctuations for quoting Futures Price	\$0.01 per GJ of natural gas per day
Time at which Settlement Price is declared	At 10:00 am on the first Business Day following the Final Trading Day.
Calculation of Settlement Value	Calculations shall be carried out to 2 decimal places
Trading Hours	10:00 am – 4:00 pm Australian standard time
Settlement Months	January, February, March, April, May, June, July, August, September, October, November, December, between 4 to 6 months ahead.
Final Trading Day	The last Business Day of the Calendar Month
Time at which trading ceases on Final Trading Day	4:00 pm Australian standard time
Settlement Day	The first Business Day following the Final Trading Day
Final time by which Seller's obligations must be satisfied	In accordance with Daily Settlement Process
Final time by which Buyer's obligations must be satisfied	In accordance with Daily Settlement Process

Introduced 07/04/15

Procedure 2.69.4.1 New Zealand Natural Gas Futures Contract – Calendar Quarter

Subject	Determinations
Contract Unit	<p>The grid reference point is the Frankley Road Hub in New Zealand.</p> <p>The period is a Calendar Quarter.</p>
Settlement Price	The emsTradePoint Index is the Frankley Road Natural Gas Quarterly Index.
Manner of quoting Futures Price	New Zealand dollars (NZD) per GJ of natural gas per day
Minimum fluctuations for quoting Futures Price	\$0.01 per GJ of natural gas per day
Time at which Settlement Price is declared	At 11:00am New Zealand time on the first Business Day following the Final Trading Day.
Calculation of Settlement Value	<p>Calculations shall be carried out to 2 decimal places.</p> <p>The period is a Calendar Quarter.</p>
Trading Hours	10:30 am – 4:00 pm New Zealand standard time
Settlement Months	March/June/September/December, such that sufficient Quarter Months are always available for market participants to trade the next two Calendar years and one Financial Year or one Calendar year and two Financial Years.
Final Trading Day	The last Business Day of the Calendar Quarter
Time at which trading ceases on Final Trading Day	4:00pm New Zealand standard time
Settlement Day	The second Business Day following the Final Trading Day
Final time by which Seller's obligations must be satisfied	In accordance with Daily Settlement Process
Final time by which Buyer's obligations must be satisfied	In accordance with Daily Settlement Process

Introduced 07/04/15

Procedure 2.69.4.2 New Zealand Natural Gas Futures Contract – Calendar Month

Subject	Determinations
Contract Unit	<p>The grid reference point is the Frankley Road Hub in New Zealand.</p> <p>The period is a Calendar Month.</p>
Settlement Price	The emsTradePoint Index is the Frankley Road Natural Gas Monthly Index.
Manner of quoting Futures Price	New Zealand dollars (NZD) per GJ of natural gas per day
Minimum fluctuations for quoting Futures Price	\$0.01 per GJ of natural gas per day
Time at which Settlement Price is declared	At 11:00 am New Zealand time on the first Business Day following the Final Trading Day.
Calculation of Settlement Value	<p>Calculations shall be carried out to 2 decimal places.</p> <p>The period is a Calendar Month.</p>
Trading Hours	10:30 am –4:00 pm New Zealand standard time
Settlement Months	January, February, March, April, May, June, July, August, September, October, November, December, between 4 to 6 months ahead.
Final Trading Day	The last Business Day of the Calendar Month
Time at which trading ceases on Final Trading Day	4:00 pm New Zealand standard time
Settlement Day	The second Business Day following the Final Trading Day
Final time by which Seller's obligations must be satisfied	In accordance with Daily Settlement Process
Final time by which Buyer's obligations must be satisfied	In accordance with Daily Settlement Process

Introduced 07/04/15

Procedure 2.70.1 Greasy Wool Futures Contract

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 20 DECEMBER 2013

Procedure 2.70.2 Ordinary Options Over The Greasy Wool Futures Contract

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 20 DECEMBER 2013

Procedure 2.71 Fine Wool (Cash Settled) Futures Contract

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 20 DECEMBER 2013

Procedure 2.72 Broad Wool (Cash Settled) Futures Contract

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 31 MARCH 2013

Procedure 2.73 MLA/ SFE Cattle Futures Contract

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 21 AUGUST 2009

Procedure 2.74 New Zealand Broad Wool (Cash Settled) Futures Contract

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 25 FEBRUARY 2005

Procedure 2.75.1 Thermal Coal Futures Contract

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 18 AUGUST 2010

Procedure 2.75.2 Ordinary Options over Thermal Coal Futures Contracts

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 18 AUGUST 2010

Procedure 2.75.3 Quarterly Strip Options over Thermal Coal Futures Contracts

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 18 AUGUST 2010

Procedure 2.75.4 Calendar Year Thermal Coal Futures Contract

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 18 AUGUST 2010

Procedure 2.75.5 Ordinary Options over Calendar Year Thermal Coal Futures Contracts

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 18 AUGUST 2010

Procedure 2.76.1 Renewable Energy Certificate Futures Contract (Deliverable)

Subject	Determinations
Underlying RECs	<p>Renewable Energy Certificates (RECs) being large-scale generation certificates as defined in the Renewable Energy (Electricity) Act 2000 (Cth) as of 1 January 2011 from any eligible renewable energy source as defined in the Renewable Energy (Electricity) Act 2000 (Cth) except for RECs generated from wood waste sources the criteria of which is under the Renewable Energy (Electricity) Regulations 2001 and as indicated on the register of large-scale generation certificates as defined in the Renewable Energy (Electricity) Act 2000 (Cth) as of 1 January 2011.</p> <p>RECs eligible for delivery will have a creation period under the Renewable Energy (Electricity) Act 2000 (Cth) (see Rule 7000(a)) being any period up to 31 December in the calendar year preceding the Settlement Day.</p>
Designated Registry	The registry of large-scale generation certificates as defined in the Renewable Energy (Electricity) Act 2000 (Cth) as of 1 January 2011 operated by Office of the Renewable Energy Regulator (as replaced or re-named from time to time).
Settlement Value	Settlement value adjusted for applicable GST.
Settlement Month	January with 5 settlement months listed.
Final Trading Day	Three (3) Business Days prior to Settlement Day.
Manner of quoting Futures Price	Dollars and cents per unit of the RECs underlying the Contract.
Minimum fluctuations for quoting Futures Price	Five (5) whole cents per unit of the RECs underlying the Contract.
Hours of Trading	<p>Australian Summer Time 9.00 am – 4.00 pm</p> <p>Australian Winter Time 9.00 am – 4.00 pm</p>
Time at which trading ceases on Final Trading Day	4:00pm
Settlement Day	15 th day of Settlement Month or next Business Day if the 15 th is not a Business Day.
Final time by which Seller's and Buyer's obligations, respectively must be satisfied	<p>Buyer must pay funds to ASX Clear (Futures) by 11am (Sydney time) on Settlement Day.</p> <p>Seller must transfer RECs to Buyer following direction from ASX Clear (Futures) on Settlement Day from 11am, and before 2pm (Sydney time).</p> <p>Buyer must submit form confirming receipt of RECs by 3pm (Sydney time).</p> <p>ASX Clear (Futures) will pay funds to Seller following receipt of confirmation from Buyer and prior to end of day in settlement system.</p>
Time of declaration of Settlement Price	As per daily settlement process.
Time for providing Ending Position Advice	By 10am on the first Business Day following Final Trading Day.

The Exchange to advise Buyer	By 2pm on the Business Day following Final Trading Day.
The Exchange to advise Seller	By 2pm on the Business Day following Final Trading Day.
Time for payment of Settlement Value by Buyer	By 11am on Settlement Day.
Method of payment of Settlement Value	Payment shall be made via the Austraclear system.
Time of Transfer of RECs	Following direction from ASX Clear (Futures) on Settlement Day from 11am, and before 2pm (Sydney time).
Time Buyer to lodge report on Settlement Day	By 3pm on Settlement Day.
Payment Mechanism	Payment shall be made via the Austraclear system. Settlement funds released following receipt of confirmation from Buyer that the RECs have been received and prior to end of day in settlement system.

Amended 09/05/11

Procedure 2.76.2 Ordinary Options Over Renewable Energy Certificate Futures Contract

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 6 APRIL 2010

Procedure 2.77.1 NSW Wheat Futures Contract

Subject	Determinations
Underlying Commodity	The deliverable grade is Australian origin and is a minimum of GTA Wheat Standard APW1, Standard Reference number CSG-103, as specified by the Grain Trade Australia (GTA) 'Wheat Standards' and tested in accordance with the GTA Receival Standard Procedures, or Approved Bulk Handler Receival Standard Procedures as the case may be.
Contract Unit	20 metric tonnes.
Manner of Quoting Futures Prices	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Futures Prices	AUD \$0.10 per tonne.
Approved Bulk Handlers	AWB GrainFlow Pty Ltd Emerald Logistics Pty Ltd GrainCorp Operations Limited
Delivery Period	Begins on the second Business Day of the Settlement Month and ends at 3pm (AEST/AEDT) on the Final Trading Day.
Position Documentation	<ol style="list-style-type: none"> 1. Position documentation comprises that documentation as approved by the Board from time to time and must be provided to ASX Clear (Futures) by the Seller and Buyer as follows: <ol style="list-style-type: none"> (i) Ending Position Confirmation. 2. Position Documentation must be lodged on any Business Day during the Delivery Period when the Buyer or the Seller hold an Open Position. 3. Subject to 2 above, Position Documentation is to be lodged: <ol style="list-style-type: none"> (a) other than on the Final Trading Day, by 5.00pm; (b) on the Final Trading Day, by 1.00pm. <p><i>Note – All position documentation is available from ASX Clear (Futures)</i></p>
Final Trading Day	The third Thursday of the Settlement Month, provided this is a Business Day. If that day is not a Business Day then the Business Day immediately preceding the third Thursday of the Settlement Month.
Adjustment Factors	The adjustment factors determined by the Exchange are: <ol style="list-style-type: none"> (a) Grain Trade Australia (GTA) location differentials; (b) Shrinkage; (c) receival fees; and (d) GST.
Approved Locations	NSW wheat shall be delivered to an Approved Bulk Handler at Up-country locations in New South Wales, tributary to either Newcastle or Port Kembla with rail and road outloading capability.
Settlement Months	January, March, May, July, September.

Settlement Day	The Business Day following the Notice Day.
Notice Day	Any Business Day within the Delivery Period on which notice is given via lodgement of Tender Documentation with an Approved Clearing Facility.
Final time by which Buyer's obligations must be satisfied	10.30am (AEST/AEDT) on the Settlement Day.
Final time by which Seller's obligations must be satisfied	12.00 noon (AEST/AEDT) on the Settlement Day.
Season	New Crop / Current Season.
Trading Hours	Australian Eastern Standard Time / Australian Eastern Daylight Saving Time '(AEST/AEDT)'. Night Session: 5.00pm – 7.00pm Day Session: 11.00am – 4.30pm
Time at which trading ceases on the Final Trading Day	Trading ceases at 12pm (AEST/AEDT) on the Final Trading Day.
New Crop Month	January. New crop month is listed out three years.
Inability to Deliver	If an Approved Clearing Facility cancels the delivery process the contracts of the Buyer and Seller will be cash settled at the Daily Settlement Price for that day the delivery process is cancelled.
Deliverable Stock	See 'Underlying Commodity' above for minimum standard.

Introduced 24/10/11 Amended 22/03/13, 16/04/13, 16/05/13, 02/12/13, 09/09/15

Procedure 2.77.2 Ordinary Options over NSW Wheat Futures Contract

Subject	Determination
Manner of Quoting Contract Premium	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Contract Premium	AUD \$0.10 per tonne.
Manner of Quoting Exercise Price	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Exercise Price	Multiples of \$5.
Expiry Months	February, April, June, August, December.
Declaration Date	The fifteenth Trading Day of the month immediately prior to the underlying futures contract Settlement Month.
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at \$5 intervals. Additional exercise prices can be listed on demand.
Trading hours	Australian Eastern Standard Time / Australian Eastern Daylight Saving Time '(AEST/AEDT)'. Night Session: 5.00pm – 7.00pm Day Session: 11.00am – 4.30pm
Time at which trading ceases on Declaration Date	Trading ceases at 4.30pm (AEST/AEDT) on Declaration Date.
Listing Schedule	There are four Expiry Months listed at any time. Options listed are for the nearest three Expiry Months and the New Crop Expiry Month. New Crop Expiry Month is December.
Final time for lodgement of Request or Deny Automatic Exercise Request	Up to close of trading on Declaration Date. Up to 20 minutes after close of trading on any Trading Day other than the Declaration Date.

Introduced 24/10/11 Amended 16/05/13, 02/12/13

Procedure 2.77.3 WA Wheat Futures Contract

Subject	Determination
Underlying Commodity	<p>The deliverable grade is Australian origin and is a minimum of GTA Wheat Standard APW1, Standard Reference number CSG-103*, as specified by the Grain Trade Australia (GTA) 'Wheat Standards' and tested in accordance with the GTA Receival Standard Procedures, or Approved Bulk Handler Receival Standard Procedures as the case may be.</p> <p>* This wheat grade applies for the March 2016 delivery onwards. For deliveries prior to March 2016 the wheat grade is GTA Wheat Standard APW2, Standard Reference number CSG-104.</p>
Contract Unit	20 metric tonnes.
Manner of Quoting Futures Prices	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Futures Prices	AUD \$0.10 per tonne.
Approved Bulk Handlers	Co-operative Bulk Handling Limited.
Delivery Period	Begins on the second Business Day of the Settlement Month and ends at 3pm (AEST/AEDT) on the Final Trading Day.
Position Documentation	<ol style="list-style-type: none"> 1. Position documentation comprises that documentation as approved by the Board from time to time and must be provided to ASX Clear (Futures) by the Seller and Buyer as follows: <ol style="list-style-type: none"> (i) Ending Position Confirmation. 2. Position Documentation must be lodged on any Business Day during the Delivery Period when the Buyer or the Seller hold an Open Position. 3. Subject to 2 above, Position Documentation is to be lodged: <ol style="list-style-type: none"> (a) other than on the Final Trading Day, by 5.00pm; (b) on the Final Trading Day, by 1.00pm. <p><i>Note – All position documentation is available from ASX Clear (Futures)</i></p>
Final Trading Day	The third Thursday of the Settlement Month, provided this is a Business Day. If that day is not a Business Day then the Business Day immediately preceding the third Thursday of the Settlement Month.
Adjustment Factors	<p>The adjustment factors determined by the Exchange are:</p> <ol style="list-style-type: none"> (a) Grain Trade Australia (GTA) location differentials; (b) Shrinkage; (c) receival fees; and (d) GST.
Approved Locations	WA wheat shall be delivered to an Approved Bulk Handler at Up-country locations in Western Australia, tributary to Kwinana Terminal.
Settlement Months	January, March, May, July, September.

Settlement Day	The Business Day following the Notice Day.
Notice Day	Any Business Day within the Delivery Period on which notice is given via lodgement of Tender Documentation with an Approved Clearing Facility.
Final time by which Buyer's obligations must be satisfied	10.30am (AEST/AEDT) on the Settlement Day.
Final time by which Seller's obligations must be satisfied	12.00 noon (AEST/AEDT) on the Settlement Day.
Season	New Crop / Current Season.
Trading Hours	Australian Eastern Standard Time / Australian Eastern Daylight Saving Time '(AEST/AEDT)'. Night Session: 5.00pm – 7.00pm Day Session: 11.00am – 4.30pm
Time at which trading ceases on the Final Trading Day	Trading ceases at 12pm (AEST/AEDT) on the Final Trading Day.
New Crop Month	January. New crop month is listed out three years.
Inability to Deliver	If an Approved Clearing Facility cancels the delivery process the contracts of the Buyer and Seller will be cash settled at the Daily Settlement Price for that day the delivery process is cancelled.
Deliverable Stock	See 'Underlying Commodity' above for minimum standard.

Introduced 24/10/11 Amended 31/12/12, 22/03/13, 16/04/13, 16/05/13, 02/12/13, 10/08/15, 09/09/15

Procedure 2.77.4 Ordinary Options over WA Wheat Futures Contract

Subject	Determination
Manner of Quoting Contract Premium	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Contract Premium	AUD \$0.10 per tonne.
Manner of Quoting Exercise Price	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Exercise Price	Multiples of \$5.
Expiry Months	February, April, June, August, December.
Declaration Date	The fifteenth Trading Day of the month immediately prior to the underlying futures contract Settlement Month.
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at \$5 intervals. Additional exercise prices can be listed on demand.
Trading Hours	Australian Eastern Standard Time / Australian Eastern Daylight Saving Time '(AEST/AEDT)'. Night Session: 5.00pm – 7.00pm Day Session: 11.00am – 4.30pm
Time at which trading ceases on Declaration Date	Trading ceases at 4.30pm (AEST/AEDT) on Declaration Date.
Listing Schedule	There are four Expiry Months listed at any time. Options listed are for the nearest three Expiry Months and the New Crop Expiry Month. New Crop Expiry Month is December.
Final time for lodgement of Request or Deny Automatic Exercise Request	Up to close of trading on Declaration Date. Up to 20 minutes after close of trading on any Trading Day other than the Declaration Date.

Introduced 24/10/11 Amended 16/05/13, 02/12/13

Procedure 2.77.5 Eastern Australia (EA) Feed Barley Futures Contract

Subject	Determination
Underlying Commodity	The deliverable grade is Australian origin and is a minimum of GTA Feed Barley (F1) or equivalent as specified by the Grain Trade Australia (GTA) 'Feed Barley Standards' and tested in accordance with the GTA Receival Standard Procedures of the specified Bulk Handling Company. Feed Barley delivered can be new or old crop stock.
Contract Unit	20 metric tonnes
Manner of Quoting Futures Prices	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Futures Prices	AUD \$0.10 per tonne
Approved Bulk Handlers	AWB GrainFlow Pty Ltd Emerald Logistics Pty Ltd GrainCorp Operations Limited
Delivery Period	Begins on the second Business Day of the Settlement Month and ends at 3pm (AEST/AEDT) on the Final Trading Day.
Position Documentation	<ol style="list-style-type: none"> 1. Position documentation comprises that documentation as approved by the Board from time to time and must be provided to ASX Clear (Futures) by the Seller and Buyer as follows: <ol style="list-style-type: none"> (i) Ending Position Confirmation. 2. Position Documentation must be lodged on any Business Day during the Delivery Period when the Buyer or the Seller hold an Open Position. 3. Subject to 2 above, Position Documentation is to be lodged: <ol style="list-style-type: none"> (a) other than on the Final Trading Day, by 5.00pm; (b) on the Final Trading Day, by 1.00pm. <p><i>Note – All position documentation is available from ASX Clear (Futures)</i></p>
Final Trading Day	The third Thursday of the Settlement Month, provided this is a Business Day. If that day is not a Business Day then the Business Day immediately preceding the third Thursday of the Settlement Month.
Adjustment Factors	The adjustment factors determined by the Exchange are: <ol style="list-style-type: none"> (a) Grain Trade Australia (GTA) location differentials; (b) Shrinkage; (c) receival fees; and (d) GST.
Approved Locations	Eastern Australia (EA) Feed Barley shall be delivered to any Up-country location in Victoria or New South Wales of an Approved Bulk Handler; tributary to Geelong, Portland, Port Kembla or Newcastle Track.
Settlement Months	January, March, May, July, September, November.

Settlement Day	The Business Day following the Notice Day.
Notice Day	Any Business Day within the Delivery Period on which notice is given via lodgement of Tender Documentation with an Approved Clearing Facility.
Final time by which Buyer's obligations must be satisfied	10.30am (AEST/AEDT) on the Settlement Day.
Final time by which Seller's obligations must be satisfied	12.00 noon (AEST/AEDT) on the Settlement Day.
Season	Any Season.
Trading Hours	Australian Eastern Standard Time / Australian Eastern Daylight Saving Time '(AEST/AEDT)'. Night Session: 5.00pm – 7.00pm Day Session: 11.00am – 4.30pm
Time at which trading ceases on the Final Trading Day	Trading ceases at 12pm (AEST/AEDT) on Final Trading Day.
New Crop Month	January. New crop month is listed out three years.
Inability to Deliver	If an Approved Clearing Facility cancels the delivery process the contracts of the Buyer and Seller will be cash settled at the Daily Settlement Price for that day the delivery process is cancelled.
Deliverable Stock	See 'Underlying Commodity' above for minimum standard.

Introduced 24/10/11 Amended 31/12/12, 16/05/13, 02/12/13, 08/08/16

Procedure 2.77.6 Ordinary Options over Eastern Australia (EA) Feed Barley Futures Contract

Subject	Determination
Manner of Quoting Contract Premium	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Contract Premium	AUD \$0.10 per tonne.
Manner of Quoting Exercise Price	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Exercise Price	Multiples of \$5.
Expiry Months	February, April, June, August, October, December.
Declaration Date	The fifteenth Trading Day of the month immediately prior to the underlying futures contract Settlement Month.
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at \$5 intervals. Additional exercise prices can be listed on demand.
Trading Hours	Australian Eastern Standard Time / Australian Eastern Daylight Saving Time '(AEST/AEDT)'. Night Session: 5.00pm – 7.00pm Day Session: 11.00am – 4.30pm
Time at which trading ceases on Declaration Date	Trading ceases at 4.30pm (AEST/AEDT) on Declaration Date.
Listing Schedule	There are five Expiry Months listed at any time. Options listed are for the nearest four Expiry Months and the New Crop Expiry Month. New Crop Expiry Month is December.
Final time for lodgement of Request or Deny Automatic Exercise Request	Up to close of trading on Declaration Date. Up to 20 minutes after close of trading on any Trading Day other than the Declaration Date.

Introduced 24/10/11 Amended 16/05/13, 02/12/13, 08/08/16

Procedure 2.77.7 Australian Sorghum Futures Contract

Subject	Determination
Underlying Commodity	The deliverable grade is Australian origin and is a minimum of GTA Sorghum (SOR) or equivalent as specified by the Grain Trade Australia (GTA) 'Sorghum Standards' and tested in accordance with the GTA Receival Standards of the specified Bulk Handling Company. Sorghum delivered can be new or old crop stock.
Contract Unit	20 metric tonnes.
Manner of Quoting Futures Prices	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Futures Prices	AUD \$0.10 per tonne
Approved Bulk Handlers	AWB GrainFlow Pty Ltd GrainCorp Operations Limited
Delivery Period	Begins on the second Business Day of the Settlement Month and ends at 3pm (AEST/AEDT) on the Final Trading Day.
Position Documentation	<ol style="list-style-type: none"> 1. Position documentation comprises that documentation as approved by the Board from time to time and must be provided to ASX Clear (Futures) by the Seller and Buyer as follows: <ol style="list-style-type: none"> (i) Ending Position Confirmation. 2. Position Documentation must be lodged on any Business Day during the Delivery Period when the Buyer or the Seller hold an Open Position. 3. Subject to 2 above, Position Documentation is to be lodged: <ol style="list-style-type: none"> (a) other than on the Final Trading Day, by 5.00pm; (b) on the Final Trading Day, by 1.00pm. <p><i>Note – All position documentation is available from ASX Clear (Futures)</i></p>
Final Trading Day	The third Thursday of the Settlement Month, provided this is a Business Day. If that day is not a Business Day then the Business Day immediately preceding the third Thursday of the Settlement Month.
Adjustment Factors	The adjustment factors determined by the Exchange are: <ol style="list-style-type: none"> (a) Grain Trade Australia (GTA) location differentials; (b) Shrinkage; (c) receival fees; and (d) GST.
Approved Locations	Australian Sorghum shall be delivered to any up-country location in Queensland or New South Wales of an Approved Bulk Handler; tributary to Brisbane and/or Newcastle Track markets (natural terminal port) with rail and road outloading capability.
Settlement Months	January, March, May, July, September, November.

Settlement Day	The Business Day following the Notice Day.
Notice Day	Any Business Day within the Delivery Period on which notice is given via lodgement of Tender Documentation with an Approved Clearing Facility.
Final time by which Buyer's obligations must be satisfied	10.30am (AEST/AEDT) on the Settlement Day
Final time by which Seller's obligations must be satisfied	12.00 noon (AEST/AEDT) on the Settlement Day
Season	Any Season.
Trading Hours	Australian Eastern Standard Time / Australian Eastern Daylight Saving Time '(AEST/AEDT)'. Night Session: 5.00pm – 7.00pm Day Session: 11.00am – 4.30pm
Time at which trading ceases on the Final Trading Day	Trading ceases at 12pm (AEST/AEDT) on Final Trading Day.
New Crop Month	May. New crop month is listed out three years.
Inability to Deliver	If an Approved Clearing Facility cancels the delivery process the contracts of the Buyer and Seller will be cash settled at the Daily Settlement Price for that day the delivery process is cancelled.
Deliverable Stock	See 'Underlying Commodity' above for minimum standard.

Introduced 24/10/11 Amended 16/05/13, 02/12/13

Procedure 2.77.8 Ordinary Options over Australian Sorghum Futures Contract

Subject	Determination
Manner of Quoting Contract Premium	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Contract Premium	AUD \$0.10 per tonne.
Manner of Quoting Exercise Price	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Exercise Price	Multiples of \$5.
Expiry Months	February, April, June, August, October, December.
Declaration Date	The fifteenth Trading Day of the month immediately prior to the underlying futures contract Settlement Month.
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at \$5 intervals. Additional exercise prices can be listed on demand.
Trading Hours	Australian Eastern Standard Time / Australian Eastern Daylight Saving Time '(AEST/AEDT)'. Night Session: 5.00pm – 7.00pm Day Session: 11.00am – 4.30pm
Time at which trading ceases on Declaration Date	Trading ceases at 4.30pm (AEST/AEDT) on Declaration Date.
Listing Schedule	There are five Expiry Months listed at any time. Options listed are for the nearest four Expiry Months and the next New Crop Expiry Month. New Crop Expiry Month is April.
Final time for lodgement of Request or Deny Automatic Exercise Request	Up to close of trading on Declaration Date. Up to 20 minutes after close of trading on any Trading Day other than the Declaration Date.

Introduced 24/10/11 Amended 16/05/13, 02/12/13

Procedure 2.77.9 Eastern Australia (EA) Canola Futures Contract

Subject	Determination
Underlying Commodity	<p>Settlement Months – up to and including January 2014</p> <p>The deliverable grade is Australian origin and is a minimum of the Australian Oilseed Federation ‘Grain Quality Standard’ for Canola (CSO1) or equivalent and tested in accordance with the ‘Canola Receival Standards’ of the specified Bulk Handling Company. The deliverable grade must be free of any regulatory control that is applied on either a State basis or determined by a crop year.</p> <p>Canola must be new crop stock transferred on a grower receival stack average basis.</p> <p>Settlement Months – March 2014 onward</p> <p>The deliverable grade is Australian origin and is a minimum of the Australian Oilseed Federation ‘Grain Quality Standard’ for Canola (CSO1-a) or equivalent and tested in accordance with the ‘Canola Receival Standards’ of the specified Bulk Handling Company. The deliverable grade must be free of any regulatory control that is applied on either a State basis or determined by a crop year.</p> <p>Canola must be new crop stock transferred on a grower receival stack average basis.</p>
Contract Unit	20 metric tonnes.
Manner of Quoting Futures Prices	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Futures Prices	AUD \$0.10 per tonne
Approved Bulk Handlers	<p>AWB GrainFlow Pty Ltd</p> <p>Emerald Logistics Pty Ltd</p> <p>GrainCorp Operations Limited</p> <p>Viterra Limited</p>
Delivery Period	Begins on the second Business Day of the Settlement Month and ends at 3pm (AEST/AEDT) on the Final Trading Day.
Position Documentation	<ol style="list-style-type: none"> 1. Position documentation comprises that documentation as approved by the Board from time to time and must be provided to ASX Clear (Futures) by the Seller and Buyer as follows: <ol style="list-style-type: none"> (i) Ending Position Confirmation. 2. Position Documentation must be lodged on any Business Day during the Delivery Period when the Buyer or the Seller hold an Open Position. 3. Subject to 2 above, Position Documentation is to be lodged: <ol style="list-style-type: none"> (a) other than on the Final Trading Day, by 5.00pm; (b) on the Final Trading Day, by 1.00pm. <p><i>Note – All position documentation is available from ASX Clear (Futures)</i></p>

Final Trading Day	The third Thursday of the Settlement Month, provided this is a Business Day. If that day is not a Business Day then the Business Day immediately preceding the third Thursday of the Settlement Month.
Adjustment Factors	<p>The adjustment factors determined by the Exchange are:</p> <p>(a) Grain Trade Australia (GTA) location differentials;</p> <p>(b) Shrinkage;</p> <p>(c) Oil: Premiums paid on grower receival stack average data as per Approved Bulk Handlers' stock report. The adjustments are based on the differences between the delivered (stack average) quality and the standard quality: gross weight is adjusted on the basis of a 1% deduction for each 1% of admixture (impurity) up to a maximum as per Australian Oilseed Federation (AOF). Price is adjusted on the basis of plus/minus 1.5% of clean seed value for each 1% above/below 42% oil as per AOF;</p> <p>(d) receival fees; and</p> <p>(e) GST.</p> <p>Note: When canola is initially received at a bulk handler depot, it is tested and the results are recorded. At the completion of harvest, each delivery depot has an average of the canola characteristics for each grade type. This is referred to as the grower receival stack average. As is industry practice, when a futures contract is tendered and the canola is transferred from one party to another, the transfer and any associated premium and discount price adjustments are based on the grower receival stack average canola characteristics.</p>
Approved Locations	Eastern Australia (EA) Canola shall be delivered to any Up-country location in New South Wales, Victoria or South Australia of an Approved Bulk Handler; tributary to Newcastle, Port Kembla, Geelong, Portland or Port Adelaide Track.
Settlement Months	January, March, May, July, September.
Settlement Day	The Business Day following the Notice Day.
Notice Day	Any Business Day within the Delivery Period on which notice is given via lodgement of Tender Documentation with an Approved Clearing Facility.
Final time by which Buyer's obligations must be satisfied	10.30am (AEST/AEDT) on the Settlement Day
Final time by which Seller's obligations must be satisfied	12.00 noon (AEST/AEDT) on the Settlement Day
Season	New Crop / Current Season.
Trading Hours	<p>Australian Eastern Standard Time / Australian Eastern Daylight Saving Time '(AEST/AEDT)'. Night Session: 5.00pm – 7.00pm Day Session: 11.00am – 4.30pm</p>
Time at which trading ceases on the Final Trading Day	Trading ceases at 12pm (AEST/AEDT) on Final Trading Day.

New Crop Month	January. New crop month is listed out three years.
Inability to Deliver	If an Approved Clearing Facility cancels the delivery process the contracts of the Buyer and Seller will be cash settled at the Daily Settlement Price for that day the delivery process is cancelled.
Deliverable Stock	See 'Underlying Commodity' above for minimum standard.

Introduced 24/10/11 Amended 16/04/13, 16/05/13, 02/12/13

Procedure 2.77.10 Ordinary Options over Eastern Australia (EA) Canola Futures Contract

Subject	Determination
Manner of Quoting Contract Premium	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Contract Premium	AUD \$0.10 per tonne.
Manner of Quoting Exercise Price	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Exercise Price	Multiples of \$10.
Expiry Months	February, April, June, August, December.
Declaration Date	The fifteenth Trading Day of the month immediately prior to the underlying futures contract Settlement Month.
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at \$10 intervals. Additional exercise prices can be listed on demand.
Trading Hours	Australian Eastern Standard Time / Australian Eastern Daylight Saving Time '(AEST/AEDT)'. Night Session: 5.00pm – 7.00pm Day Session: 11.00am – 4.30pm
Time at which trading ceases on Declaration Date	Trading ceases at 4.30pm (AEST/AEDT) on Declaration Date.
Listing Schedule	There are four Expiry Months listed at any time. Options listed are for the nearest three Expiry Months and the New Crop Expiry Month. New Crop Expiry Month is December.
Final time for lodgement of Request or Deny Automatic Exercise Request	Up to close of trading on Declaration Date. Up to 20 minutes after close of trading on any Trading Day other than the Declaration Date.

Introduced 24/10/11 Amended 16/05/13, 02/12/13

Procedure 2.77.11 Eastern Australia Wheat Futures Contract

Subject	Determinations
Underlying Commodity	The deliverable grade is Australian origin and is a minimum of GTA Wheat Standard APW1, Standard Reference number CSG-103, as specified by the Grain Trade Australia (GTA) 'Wheat Standards' and tested in accordance with the GTA Receival Standard Procedures, or Approved Bulk Handler Receival Standard Procedures as the case may be.
Contract Unit	20 metric tonnes.
Manner of Quoting Futures Prices	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Futures Prices	AUD \$0.10 per tonne.
Approved Bulk Handlers	AWB GrainFlow Pty Ltd Emerald Logistics Pty Ltd GrainCorp Operations Limited
Delivery Period	Begins on the second Business Day of the Settlement Month and ends at 3pm (AEST/AEDT) on the Final Trading Day.
Position Documentation	<ol style="list-style-type: none"> 1. Position documentation comprises that documentation as approved by the Board from time to time and must be provided to ASX Clear (Futures) by the Seller and Buyer as follows: <ol style="list-style-type: none"> (i) Ending Position Confirmation. 2. Position Documentation must be lodged on any Business Day during the Delivery Period when the Buyer or the Seller hold an Open Position. 3. Subject to 2 above, Position Documentation is to be lodged: <ol style="list-style-type: none"> (a) other than on the Final Trading Day, by 5.00pm; (b) on the Final Trading Day, by 1.00pm. <p><i>Note – All position documentation is available from ASX Clear (Futures)</i></p>
Final Trading Day	The third Thursday of the Settlement Month, provided this is a Business Day. If that day is not a Business Day then the Business Day immediately preceding the third Thursday of the Settlement Month.
Adjustment Factors	The adjustment factors determined by the Exchange are: <ol style="list-style-type: none"> (a) Grain Trade Australia (GTA) location differentials; (b) Shrinkage; (c) receival fees; and (d) GST.
Approved Locations	Eastern Australia Wheat shall be delivered to an Approved Bulk Handler at Up-country locations in Queensland, New South Wales, and Victoria tributary to either Brisbane, Newcastle, Port Kembla, Melbourne or Geelong with rail and road outloading capability.

Settlement Months	January, March, May, July, September.
Settlement Day	The Business Day following the Notice Day.
Notice Day	Any Business Day within the Delivery Period on which notice is given via lodgement of Tender Documentation with an Approved Clearing Facility.
Final time by which Buyer's obligations must be satisfied	10.30am (AEST/AEDT) on the Settlement Day.
Final time by which Seller's obligations must be satisfied	12.00 noon (AEST/AEDT) on the Settlement Day.
Season	New Crop / Current Season.
Trading Hours	Australian Eastern Standard Time / Australian Eastern Daylight Saving Time '(AEST/AEDT)'. Night Session: 5.00pm – 7.00pm Day Session: 11.00am – 4.30pm
Time at which trading ceases on the Final Trading Day	Trading ceases at 12pm (AEST/AEDT) on the Final Trading Day.
New Crop Month	January. New crop month is listed out three years.
Inability to Deliver	If an Approved Clearing Facility cancels the delivery process the contracts of the Buyer and Seller will be cash settled at the Daily Settlement Price for that day the delivery process is cancelled.
Deliverable Stock	See 'Underlying Commodity' above for minimum standard.

Introduced 12/10/15

Procedure 2.77.12 Ordinary Options over Eastern Australia Wheat Futures Contract

Subject	Determination
Manner of Quoting Contract Premium	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Contract Premium	AUD \$0.10 per tonne.
Manner of Quoting Exercise Price	Australian Dollars per tonne.
Minimum fluctuations to be used in quoting Exercise Price	Multiples of \$5.
Expiry Months	February, April, June, August, December.
Declaration Date	The fifteenth Trading Day of the month immediately prior to the underlying futures contract Settlement Month.
Creation of new Exercise Prices	New Exercise Prices are created as the underlying futures contract price moves, at \$5 intervals. Additional exercise prices can be listed on demand.
Trading hours	Australian Eastern Standard Time / Australian Eastern Daylight Saving Time '(AEST/AEDT)'. Night Session: 5.00pm – 7.00pm Day Session: 11.00am – 4.30pm
Time at which trading ceases on Declaration Date	Trading ceases at 4.30pm (AEST/AEDT) on Declaration Date.
Listing Schedule	There are four Expiry Months listed at any time. Options listed are for the nearest three Expiry Months and the New Crop Expiry Month. New Crop Expiry Month is December.
Final time for lodgement of Request or Deny Automatic Exercise Request	Up to close of trading on Declaration Date. Up to 20 minutes after close of trading on any Trading Day other than the Declaration Date.

Introduced 12/10/15

Procedure 2.81.1 S&P/ASX 200 CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 6 JUNE 2014

Procedure 2.81.2 FTSE CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE

Procedure 2.81.3 FTSE Japan CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE

Procedure 2.81.4 DAX® CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE

Procedure 2.81.5 Dow Jones Industrial Average CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 1 NOVEMBER 2013

Procedure 2.81.6 Dow Jones EURO STOXX 50® CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE

Procedure 2.81.7 NASDAQ CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE

Procedure 2.82 CFDs – Equities

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 6 JUNE 2014

Procedure 2.83.1 Crude Oil CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 17 OCTOBER 2007

Procedure 2.83.2 Gold CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 31 DECEMBER 2012

Procedure 2.84.1 AUD/USD CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 15 JULY 2010

Procedure 2.84.2 AUD/NZD CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 15 JULY 2010

Procedure 2.84.3 AUD/EUR CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 15 JULY 2010

Procedure 2.84.4 NZD/JPY CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 15 JULY 2010

Procedure 2.84.5 AUD/JPY CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 15 JULY 2010

Procedure 2.84.6 EUR/USD CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 15 JULY 2010

Procedure 2.84.7 USD/JPY CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 15 JULY 2010

Procedure 2.84.8 NZD/USD CFD

THIS CONTRACT IS NOT CURRENTLY AVAILABLE WITH EFFECT FROM 15 JULY 2010

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