

CASH MARKET MARGINING

EFFECTIVE 14 DECEMBER 2016

Appendix 1 – All Parameter Changes

RCG ID	Description	Current Flat Rate	New Flat Rate	Direction
Individual Security Flat Rates - ASX Top 200				
RCG 425	ASX 200 - Flat MPL	11.6%	11.6%	-
RCG 434	ASX 200 - Flat ACX	12.8%	13.7%	↑
RCG 448	ASX 200 - Flat EHE	6.2%	8.6%	↑
RCG 461	ASX 200 - Flat S32	8.9%	13.7%	↑
RCG 466	ASX 200 - Flat ECX	5.1%	5.1%	-
RCG 468	ASX 200 - Flat GTY	5.0%	5.0%	-
RCG 469	ASX 200 - Flat MYO	5.0%	5.0%	-
RCG 472	ASX 200 - Flat CGC	8.7%	7.8%	↓
RCG 475	ASX 200 - Flat CYB	19.0%	19.0%	-
RCG 477	ASX 200 - Flat LNK	5.0%	5.0%	-
RCG 482	ASX 200 - Flat A2M	13.6%	13.6%	-
RCG 520	ASX 200 - Flat INM	5.0%	5.0%	-
RCG 529	ASX 200 - Flat RWC	7.5%	5.0%	↓
Individual Security Flat Rates - ASX Next 300				
RCG 435	Next 300 - Flat CMA	5.0%	5.0%	-
RCG 438	Next 300 - Flat OML	7.7%	7.7%	-
RCG 439	Next 300 - Flat PSQ	8.0%	7.0%	↓
RCG 440	Next 300 - Flat SRF	12.4%	13.9%	↑
RCG 453	Next 300 - Flat LOV	8.2%	8.0%	↓
RCG 465	Next 300 - Flat ADH	5.4%	5.7%	↑
RCG 467	Next 300 - Flat MGC	8.0%	8.0%	-
RCG 480	Next 300 - Flat 1AL	5.0%	5.9%	↑
RCG 481	Next 300 - Flat 8IH	6.2%	6.9%	↑
RCG 483	Next 300 - Flat AFG	5.2%	7.3%	↑
RCG 484	Next 300 - Flat AHX	5.0%	5.4%	↑
RCG 485	Next 300 - Flat AVN	5.0%	5.0%	-
RCG 486	Next 300 - Flat AYS	8.4%	8.4%	-
RCG 487	Next 300 - Flat BBN	5.0%	6.1%	↑
RCG 488	Next 300 - Flat BFC	8.5%	8.5%	-
RCG 489	Next 300 - Flat BWX	7.6%	7.7%	↑
RCG 490	Next 300 - Flat CEN	5.0%	5.0%	-
RCG 492	Next 300 - Flat CL1	10.4%	10.4%	-
RCG 493	Next 300 - Flat DFM	10.4%	10.4%	-
RCG 494	Next 300 - Flat FFT	13.7%	23.6%	↑
RCG 495	Next 300 - Flat IDX	6.5%	5.8%	↓
RCG 496	Next 300 - Flat IEL	5.8%	7.0%	↑
RCG 497	Next 300 - Flat IGL	5.0%	5.0%	-
RCG 498	Next 300 - Flat MEA	11.7%	8.4%	↓
RCG 499	Next 300 - Flat MEZ	5.0%	6.1%	↑

RCG ID	Description	Current Flat Rate	New Flat Rate	Direction
RCG 500	Next 300 - Flat MIL	10.3%	13.3%	↑
RCG 501	Next 300 - Flat MP1	11.1%	9.5%	↓
RCG 502	Next 300 - Flat MUA	11.0%	10.5%	↓
RCG 504	Next 300 - Flat PEP	6.3%	6.3%	-
RCG 505	Next 300 - Flat PSI	9.8%	10.0%	↑
RCG 506	Next 300 - Flat PWH	8.5%	6.4%	↓
RCG 507	Next 300 - Flat QMS	5.0%	5.0%	-
RCG 508	Next 300 - Flat SKB	10.6%	10.6%	-
RCG 509	Next 300 - Flat SLC	6.6%	6.6%	-
RCG 510	Next 300 - Flat TCH	11.1%	11.1%	-
RCG 511	Next 300 - Flat TPE	9.8%	9.1%	↓
RCG 512	Next 300 - Flat TTC	8.3%	7.5%	↓
RCG 513	Next 300 - Flat VIT	9.3%	10.3%	↑
RCG 515	Next 300 - Flat WLD	11.4%	11.4%	-
RCG 516	Next 300 - Flat XIP	6.2%	6.2%	-
RCG 518	Next 300 - Flat CAQ	25.0%	25.0%	-
RCG 527	Next 300 - Flat NZM	8.8%	7.4%	↓
RCG 534	Next 300 - Flat WTC	5.0%	5.1%	↑
Interest Rate Securities				
RCG 36	Interest Rate Securities	2.0%	2.0%	-
Warrants				
RCG 33 P	Put Warrants	45.3%	35.5%	↓
RCG 33 C	Call Warrants	45.3%	35.5%	↓
RCG 35	Other Warrants	17.5%	15.2%	↓
RCG 32	Instalment Warrants	12.9%	11.2%	↓
RCG 34 P	Barrier Put Warrants	64.4%	55.2%	↓
RCG 34 C	Barrier Call Warrants	64.4%	55.2%	↓
Non-All Ordinaries Buckets				
RCG 44	Greater than \$10.00	5.0%	5.0%	-
RCG 43	\$5.00 - \$10.00	5.0%	5.0%	-
RCG 42	\$1.00 - \$5.00	7.5%	6.9%	↓
RCG 41	\$0.50 - \$1.00	8.9%	9.1%	↑
RCG 40	\$0.10 - \$0.50	17.6%	17.1%	↓
RCG 31	\$0.05 - \$0.10	16.7%	16.1%	↓
RCG 30	Less than \$0.05	50.0%	50.0%	-