

CASH MARKET MARGINING

EFFECTIVE 8 MAY 2020

Appendix 1 – All Parameter Changes

RCG ID	Description	Current Flat Rate	New Flat Rate	Direction
Individual Security Flat Rates - ASX Top 200				
RCG 581	ASX 200 - Flat APT	22.0%	42.0%	↑
RCG 658	ASX 200 - Flat COL	7.0%	10.0%	↑
RCG 624	ASX 200 - Flat URW	7.0%	12.0%	↑
Individual Security Flat Rates - ASX Next 300				
RCG 659	Next 300 - Flat ALG	13.0%	40.0%	↑
RCG 663	Next 300 - Flat AQR	7.0%	10.0%	↑
RCG 665	Next 300 - Flat CRN	9.0%	14.0%	↑
RCG 666	Next 300 - Flat ED1	9.0%	16.0%	↑
RCG 680	Next 300 - Flat IAP	7.0%	11.0%	↑
RCG 685	NEXT 300 - Flat ITG	17.0%	22.0%	↑
RCG 637	Next 300 - Flat JMS	11.0%	13.0%	↑
RCG 671	Next 300 - Flat RDC	7.0%	18.0%	↑
RCG 673	Next 300 - Flat VTH	7.0%	10.0%	↑
Interest Rate Securities				
RCG 36	Interest Rate Securities	7.0%	10.0%	↑
Warrants				
RCG 33 P	Put Warrants	46.0%	49.0%	↑
RCG 33 C	Call Warrants	46.0%	49.0%	↑
RCG 35	Other Warrants	13.0%	14.0%	↑
RCG 32	Instalment Warrants	15.0%	16.0%	↑
RCG 34 P	Barrier Put Warrants	27.0%	31.0%	↑
RCG 34 C	Barrier Call Warrants	27.0%	31.0%	↑
Non-All Ordinaries Buckets				
RCG 44	Greater than \$10.00	7.0%	10.0%	↑
RCG 43	\$5.00 - \$10.00	7.0%	10.0%	↑
RCG 42	\$1.00 - \$5.00	7.0%	10.0%	↑
RCG 41	\$0.50 - \$1.00	9.0%	10.0%	↑
RCG 40	\$0.10 - \$0.50	15.0%	16.0%	↑
RCG 31	\$0.05 - \$0.10	15.0%	16.0%	↑