



APPENDIX 1

EFFECTIVE DATE 22 MARCH 2021

ASX Clear (Futures) – Price Scanning Risk Margin Parameter Changes

ASX Code	Tier	TierStart	TierEnd	Current PSR \$	New PSR \$
GN	1	1	1	\$47,739	\$47,739
GN	2	2	2	\$6,006	\$6,006
GN	3	3	3	\$4,760	\$4,760
GN	4	4	4	\$3,483	\$3,688
GN	5	5	7	\$5,800	\$6,078
GN	6	8	50	\$4,173	\$4,373
GQ	1	1	1	\$47,520	\$47,520
GQ	2	2	2	\$4,368	\$4,368
GQ	3	3	3	\$2,892	\$2,892
GQ	4	4	4	\$4,968	\$5,261
GQ	5	5	7	\$7,142	\$7,485
GQ	6	8	50	\$6,383	\$6,689
GS	1	1	1	\$42,120	\$42,120
GS	2	2	2	\$5,460	\$5,460
GS	3	3	3	\$2,491	\$2,491
GS	4	4	4	\$2,602	\$2,756
GS	5	5	7	\$7,128	\$7,470
GS	6	8	50	\$7,128	\$7,470
GV	1	1	1	\$30,214	\$30,214
GV	2	2	2	\$7,843	\$7,843
GV	3	3	3	\$5,520	\$5,520
GV	4	4	4	\$5,520	\$5,846
GV	5	5	7	\$10,641	\$11,152
GV	6	8	50	\$5,390	\$5,649

ASX Clear (Futures) – Liquidity Add-On Margin Parameter Changes

ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR \$	New PSR \$
GN	1	1	1	12	\$47,739	\$47,739
GN	1	1	1.25	12	\$50,314	\$50,314
GN	1	1	1.33	12	\$51,138	\$51,138
GN	1	1	1.5	12	\$52,888	\$52,888
GN	1	1	1.67	12	\$54,639	\$54,639
GN	1	1	1.84	12	\$56,390	\$56,390
GN	1	1	2	12	\$58,038	\$58,038
GN	1	1	3	12	\$68,337	\$68,337
GN	2	2	1	24	\$6,006	\$6,006
GN	2	2	1.25	24	\$6,382	\$6,382
GN	2	2	1.33	24	\$6,502	\$6,502
GN	2	2	1.5	24	\$6,758	\$6,758
GN	2	2	1.67	24	\$7,014	\$7,014
GN	2	2	1.84	24	\$7,269	\$7,269



ASX

ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR \$	New PSR \$
GN	2	2	2	24	\$7,510	\$7,510
GN	2	2	3	24	\$9,014	\$9,014
GN	3	3	1	27	\$4,760	\$4,760
GN	3	3	1.25	27	\$4,786	\$4,786
GN	3	3	1.33	27	\$4,794	\$4,794
GN	3	3	1.5	27	\$4,812	\$4,812
GN	3	3	1.67	27	\$4,830	\$4,830
GN	3	3	1.84	27	\$4,847	\$4,847
GN	3	3	2	27	\$4,864	\$4,864
GN	3	3	3	27	\$4,968	\$4,968
GN	4	4	1	21	\$3,483	\$3,688
GN	4	4	1.25	21	\$3,708	\$3,927
GN	4	4	1.33	21	\$3,780	\$4,003
GN	4	4	1.5	21	\$3,933	\$4,165
GN	4	4	1.67	21	\$4,086	\$4,327
GN	4	4	1.84	21	\$4,239	\$4,489
GN	4	4	2	21	\$4,383	\$4,642
GN	4	4	3	21	\$5,283	\$5,595
GN	5	7	1	18	\$5,800	\$6,078
GN	5	7	1.25	18	\$6,154	\$6,449
GN	5	7	1.33	18	\$6,268	\$6,569
GN	5	7	1.5	18	\$6,508	\$6,820
GN	5	7	1.67	18	\$6,749	\$7,073
GN	5	7	1.84	18	\$6,990	\$7,326
GN	5	7	2	18	\$7,217	\$7,563
GN	5	7	3	18	\$8,634	\$9,048
GN	8	50	1	18	\$4,173	\$4,373
GN	8	50	1.25	18	\$4,326	\$4,534
GN	8	50	1.33	18	\$4,375	\$4,585
GN	8	50	1.5	18	\$4,480	\$4,695
GN	8	50	1.67	18	\$4,584	\$4,804
GN	8	50	1.84	18	\$4,688	\$4,913
GN	8	50	2	18	\$4,786	\$5,016
GN	8	50	3	18	\$5,400	\$5,659
GQ	1	1	1	12	\$47,520	\$47,520
GQ	1	1	1.25	12	\$48,735	\$48,735
GQ	1	1	1.33	12	\$49,124	\$49,124
GQ	1	1	1.5	12	\$49,950	\$49,950
GQ	1	1	1.67	12	\$50,776	\$50,776
GQ	1	1	1.84	12	\$51,602	\$51,602
GQ	1	1	2	12	\$52,380	\$52,380
GQ	1	1	3	12	\$57,240	\$57,240
GQ	2	2	1	18	\$4,368	\$4,368
GQ	2	2	1.25	18	\$4,368	\$4,368
GQ	2	2	1.33	18	\$4,368	\$4,368
GQ	2	2	1.5	18	\$4,368	\$4,368
GQ	2	2	1.67	18	\$4,368	\$4,368
GQ	2	2	1.84	18	\$4,368	\$4,368



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR \$	New PSR \$
GQ	2	2	2	18	\$4,368	\$4,368
GQ	2	2	3	18	\$4,368	\$4,368
GQ	3	3	1	12	\$2,892	\$2,892
GQ	3	3	1.25	12	\$2,942	\$2,942
GQ	3	3	1.33	12	\$2,959	\$2,959
GQ	3	3	1.5	12	\$2,993	\$2,993
GQ	3	3	1.67	12	\$3,027	\$3,027
GQ	3	3	1.84	12	\$3,062	\$3,062
GQ	3	3	2	12	\$3,094	\$3,094
GQ	3	3	3	12	\$3,296	\$3,296
GQ	4	4	1	15	\$4,968	\$5,261
GQ	4	4	1.25	15	\$5,246	\$5,556
GQ	4	4	1.33	15	\$5,335	\$5,650
GQ	4	4	1.5	15	\$5,524	\$5,850
GQ	4	4	1.67	15	\$5,712	\$6,049
GQ	4	4	1.84	15	\$5,901	\$6,249
GQ	4	4	2	15	\$6,079	\$6,438
GQ	4	4	3	15	\$7,190	\$7,614
GQ	5	7	1	15	\$7,142	\$7,485
GQ	5	7	1.25	15	\$7,258	\$7,606
GQ	5	7	1.33	15	\$7,295	\$7,645
GQ	5	7	1.5	15	\$7,374	\$7,728
GQ	5	7	1.67	15	\$7,452	\$7,810
GQ	5	7	1.84	15	\$7,531	\$7,892
GQ	5	7	2	15	\$7,605	\$7,970
GQ	5	7	3	15	\$8,068	\$8,455
GQ	8	50	1	15	\$6,383	\$6,689
GQ	8	50	1.25	15	\$6,482	\$6,793
GQ	8	50	1.33	15	\$6,513	\$6,826
GQ	8	50	1.5	15	\$6,580	\$6,896
GQ	8	50	1.67	15	\$6,647	\$6,966
GQ	8	50	1.84	15	\$6,714	\$7,036
GQ	8	50	2	15	\$6,778	\$7,103
GQ	8	50	3	15	\$7,172	\$7,516
GS	1	1	1	3	\$42,120	\$42,120
GS	1	1	1.25	3	\$42,120	\$42,120
GS	1	1	1.33	3	\$42,120	\$42,120
GS	1	1	1.5	3	\$42,120	\$42,120
GS	1	1	1.67	3	\$42,120	\$42,120
GS	1	1	1.84	3	\$42,120	\$42,120
GS	1	1	2	3	\$42,120	\$42,120
GS	1	1	3	3	\$42,120	\$42,120
GS	2	2	1	6	\$5,460	\$5,460
GS	2	2	1.25	6	\$5,460	\$5,460
GS	2	2	1.33	6	\$5,460	\$5,460
GS	2	2	1.5	6	\$5,460	\$5,460
GS	2	2	1.67	6	\$5,460	\$5,460
GS	2	2	1.84	6	\$5,460	\$5,460



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR \$	New PSR \$
GS	2	2	2	6	\$5,460	\$5,460
GS	2	2	3	6	\$5,460	\$5,460
GS	3	3	1	3	\$2,491	\$2,491
GS	3	3	1.25	3	\$2,663	\$2,663
GS	3	3	1.33	3	\$2,718	\$2,718
GS	3	3	1.5	3	\$2,834	\$2,834
GS	3	3	1.67	3	\$2,951	\$2,951
GS	3	3	1.84	3	\$3,068	\$3,068
GS	3	3	2	3	\$3,178	\$3,178
GS	3	3	3	3	\$3,864	\$3,864
GS	4	4	1	3	\$2,602	\$2,756
GS	4	4	1.25	3	\$2,608	\$2,762
GS	4	4	1.33	3	\$2,610	\$2,764
GS	4	4	1.5	3	\$2,614	\$2,768
GS	4	4	1.67	3	\$2,618	\$2,772
GS	4	4	1.84	3	\$2,622	\$2,777
GS	4	4	2	3	\$2,626	\$2,781
GS	4	4	3	3	\$2,650	\$2,806
GS	5	7	1	3	\$7,128	\$7,470
GS	5	7	1.25	3	\$7,475	\$7,834
GS	5	7	1.33	3	\$7,586	\$7,950
GS	5	7	1.5	3	\$7,822	\$8,197
GS	5	7	1.67	3	\$8,058	\$8,445
GS	5	7	1.84	3	\$8,294	\$8,692
GS	5	7	2	3	\$8,516	\$8,925
GS	5	7	3	3	\$9,904	\$10,379
GS	8	50	1	3	\$7,128	\$7,470
GS	8	50	1.25	3	\$7,713	\$8,083
GS	8	50	1.33	3	\$7,900	\$8,279
GS	8	50	1.5	3	\$8,298	\$8,696
GS	8	50	1.67	3	\$8,695	\$9,112
GS	8	50	1.84	3	\$9,093	\$9,529
GS	8	50	2	3	\$9,467	\$9,921
GS	8	50	3	3	\$11,806	\$12,373
GV	1	1	1	18	\$30,214	\$30,214
GV	1	1	1.25	18	\$33,173	\$33,173
GV	1	1	1.33	18	\$34,120	\$34,120
GV	1	1	1.5	18	\$36,133	\$36,133
GV	1	1	1.67	18	\$38,145	\$38,145
GV	1	1	1.84	18	\$40,158	\$40,158
GV	1	1	2	18	\$42,052	\$42,052
GV	1	1	3	18	\$53,889	\$53,889
GV	2	2	1	15	\$7,843	\$7,843
GV	2	2	1.25	15	\$8,023	\$8,023
GV	2	2	1.33	15	\$8,080	\$8,080
GV	2	2	1.5	15	\$8,203	\$8,203
GV	2	2	1.67	15	\$8,325	\$8,325
GV	2	2	1.84	15	\$8,447	\$8,447



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR \$	New PSR \$
GV	2	2	2	15	\$8,562	\$8,562
GV	2	2	3	15	\$9,282	\$9,282
GV	3	3	1	15	\$5,520	\$5,520
GV	3	3	1.25	15	\$5,658	\$5,658
GV	3	3	1.33	15	\$5,702	\$5,702
GV	3	3	1.5	15	\$5,796	\$5,796
GV	3	3	1.67	15	\$5,890	\$5,890
GV	3	3	1.84	15	\$5,984	\$5,984
GV	3	3	2	15	\$6,072	\$6,072
GV	3	3	3	15	\$6,624	\$6,624
GV	4	4	1	12	\$5,520	\$5,846
GV	4	4	1.25	12	\$5,520	\$5,846
GV	4	4	1.33	12	\$5,520	\$5,846
GV	4	4	1.5	12	\$5,520	\$5,846
GV	4	4	1.67	12	\$5,520	\$5,846
GV	4	4	1.84	12	\$5,520	\$5,846
GV	4	4	2	12	\$5,520	\$5,846
GV	4	4	3	12	\$5,520	\$5,846
GV	5	7	1	15	\$10,641	\$11,152
GV	5	7	1.25	15	\$10,796	\$11,314
GV	5	7	1.33	15	\$10,845	\$11,366
GV	5	7	1.5	15	\$10,951	\$11,477
GV	5	7	1.67	15	\$11,056	\$11,587
GV	5	7	1.84	15	\$11,161	\$11,697
GV	5	7	2	15	\$11,260	\$11,800
GV	5	7	3	15	\$11,880	\$12,450
GV	8	50	1	15	\$5,390	\$5,649
GV	8	50	1.25	15	\$5,539	\$5,805
GV	8	50	1.33	15	\$5,587	\$5,855
GV	8	50	1.5	15	\$5,688	\$5,961
GV	8	50	1.67	15	\$5,789	\$6,067
GV	8	50	1.84	15	\$5,891	\$6,174
GV	8	50	2	15	\$5,986	\$6,273
GV	8	50	3	15	\$6,582	\$6,898