



APPENDIX 1

EFFECTIVE DATE 30 SEPTEMBER 2021

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

ASX Code	Tier	Tier Start	Tier End	Current PSR \$	New PSR \$
GN	1	1	1	\$9,311	\$15,082
GN	2	2	2	\$6,761	\$11,632
GN	3	3	3	\$5,026	\$2,082
GN	4	4	4	\$2,082	\$1,871
GN	5	5	7	\$6,218	\$6,218
GN	6	8	50	\$5,659	\$5,659
GQ	1	1	1	\$3,952	\$18,122
GQ	2	2	2	\$6,919	\$18,561
GQ	3	3	3	\$5,997	\$1,388
GQ	4	4	4	\$1,485	\$1,345
GQ	5	5	7	\$7,485	\$7,485
GQ	6	8	50	\$6,689	\$6,689
GS	1	1	1	\$28,704	\$21,921
GS	2	2	2	\$7,864	\$15,612
GS	3	3	3	\$12,066	\$3,585
GS	4	4	4	\$3,585	\$2,417
GS	5	5	7	\$7,370	\$7,370
GS	6	8	50	\$7,370	\$7,370
GV	1	1	1	\$5,275	\$15,783
GV	2	2	2	\$5,873	\$12,881
GV	3	3	3	\$11,491	\$2,313
GV	4	4	4	\$1,601	\$1,754
GV	5	5	7	\$11,151	\$11,151
GV	6	8	50	\$5,785	\$5,785

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

ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	Current PSR \$	New PSR \$
GN	1	1	1	23	\$9,311	\$15,082
GN	1	1	1.25	23	\$9,362	\$15,374
GN	1	1	1.33	23	\$9,378	\$15,468
GN	1	1	1.5	23	\$9,412	\$15,666
GN	1	1	1.67	23	\$9,446	\$15,865
GN	1	1	1.84	23	\$9,481	\$16,064
GN	1	1	2	23	\$9,513	\$16,251
GN	1	1	3	23	\$9,715	\$17,420
GN	2	2	1	39	\$6,761	\$11,632
GN	2	2	1.25	39	\$6,870	\$12,242



ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	Current PSR \$	New PSR \$
GN	2	2	1.33	39	\$6,905	\$12,438
GN	2	2	1.5	39	\$6,980	\$12,853
GN	2	2	1.67	39	\$7,054	\$13,268
GN	2	2	1.84	39	\$7,128	\$13,683
GN	2	2	2	39	\$7,198	\$14,074
GN	2	2	3	39	\$7,635	\$16,515
GN	3	3	1	19	\$5,026	\$2,082
GN	3	3	1.25	19	\$5,402	\$2,109
GN	3	3	1.33	19	\$5,522	\$2,118
GN	3	3	1.5	19	\$5,778	\$2,137
GN	3	3	1.67	19	\$6,033	\$2,155
GN	3	3	1.84	19	\$6,289	\$2,174
GN	3	3	2	19	\$6,529	\$2,192
GN	3	3	3	19	\$8,032	\$2,301
GN	4	4	1	19	\$2,082	\$1,871
GN	4	4	1.25	19	\$2,109	\$1,900
GN	4	4	1.33	19	\$2,118	\$1,909
GN	4	4	1.5	19	\$2,137	\$1,929
GN	4	4	1.67	19	\$2,155	\$1,949
GN	4	4	1.84	19	\$2,174	\$1,969
GN	4	4	2	19	\$2,192	\$1,988
GN	4	4	3	19	\$2,301	\$2,104
GN	5	7	1	19	\$6,218	\$6,218
GN	5	7	1.25	19	\$6,572	\$6,572
GN	5	7	1.33	19	\$6,685	\$6,685
GN	5	7	1.5	19	\$6,926	\$6,926
GN	5	7	1.67	19	\$7,166	\$7,166
GN	5	7	1.84	19	\$7,407	\$7,407
GN	5	7	2	19	\$7,633	\$7,633
GN	5	7	3	19	\$9,048	\$9,048
GN	8	50	1	6	\$5,659	\$5,659
GN	8	50	1.25	6	\$5,748	\$5,748
GN	8	50	1.33	6	\$5,777	\$5,777
GN	8	50	1.5	6	\$5,837	\$5,837
GN	8	50	1.67	6	\$5,898	\$5,898
GN	8	50	1.84	6	\$5,958	\$5,958
GN	8	50	2	6	\$6,016	\$6,016
GN	8	50	3	6	\$6,372	\$6,372
GQ	1	1	1	15	\$3,952	\$18,122
GQ	1	1	1.25	15	\$4,079	\$20,818
GQ	1	1	1.33	15	\$4,119	\$21,681
GQ	1	1	1.5	15	\$4,206	\$23,514
GQ	1	1	1.67	15	\$4,292	\$25,348
GQ	1	1	1.84	15	\$4,379	\$27,181



ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	Current PSR \$	New PSR \$
GQ	1	1	2	15	\$4,461	\$28,907
GQ	1	1	3	15	\$4,968	\$39,692
GQ	2	2	1	32	\$6,919	\$18,561
GQ	2	2	1.25	32	\$7,210	\$18,922
GQ	2	2	1.33	32	\$7,303	\$19,038
GQ	2	2	1.5	32	\$7,501	\$19,284
GQ	2	2	1.67	32	\$7,699	\$19,529
GQ	2	2	1.84	32	\$7,897	\$19,775
GQ	2	2	2	32	\$8,084	\$20,006
GQ	2	2	3	32	\$9,248	\$21,452
GQ	3	3	1	9	\$5,997	\$1,388
GQ	3	3	1.25	9	\$6,393	\$1,469
GQ	3	3	1.33	9	\$6,520	\$1,495
GQ	3	3	1.5	9	\$6,790	\$1,550
GQ	3	3	1.67	9	\$7,059	\$1,605
GQ	3	3	1.84	9	\$7,328	\$1,660
GQ	3	3	2	9	\$7,582	\$1,712
GQ	3	3	3	9	\$9,167	\$2,035
GQ	4	4	1	11	\$1,485	\$1,345
GQ	4	4	1.25	11	\$1,517	\$1,396
GQ	4	4	1.33	11	\$1,528	\$1,412
GQ	4	4	1.5	11	\$1,550	\$1,447
GQ	4	4	1.67	11	\$1,571	\$1,482
GQ	4	4	1.84	11	\$1,593	\$1,517
GQ	4	4	2	11	\$1,614	\$1,550
GQ	4	4	3	11	\$1,743	\$1,754
GQ	5	7	1	9	\$7,485	\$7,485
GQ	5	7	1.25	9	\$7,606	\$7,606
GQ	5	7	1.33	9	\$7,645	\$7,645
GQ	5	7	1.5	9	\$7,728	\$7,728
GQ	5	7	1.67	9	\$7,810	\$7,810
GQ	5	7	1.84	9	\$7,892	\$7,892
GQ	5	7	2	9	\$7,970	\$7,970
GQ	5	7	3	9	\$8,455	\$8,455
GQ	8	50	1	10	\$6,689	\$6,689
GQ	8	50	1.25	10	\$6,792	\$6,792
GQ	8	50	1.33	10	\$6,826	\$6,826
GQ	8	50	1.5	10	\$6,896	\$6,896
GQ	8	50	1.67	10	\$6,966	\$6,966
GQ	8	50	1.84	10	\$7,037	\$7,037
GQ	8	50	2	10	\$7,103	\$7,103
GQ	8	50	3	10	\$7,517	\$7,517
GS	1	1	1	3	\$28,704	\$21,921
GS	1	1	1.25	3	\$29,049	\$22,067



ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	Current PSR \$	New PSR \$
GS	1	1	1.33	3	\$29,160	\$22,114
GS	1	1	1.5	3	\$29,394	\$22,213
GS	1	1	1.67	3	\$29,629	\$22,313
GS	1	1	1.84	3	\$29,864	\$22,412
GS	1	1	2	3	\$30,085	\$22,506
GS	1	1	3	3	\$31,464	\$23,090
GS	2	2	1	6	\$7,864	\$15,612
GS	2	2	1.25	6	\$8,202	\$15,684
GS	2	2	1.33	6	\$8,311	\$15,707
GS	2	2	1.5	6	\$8,541	\$15,756
GS	2	2	1.67	6	\$8,771	\$15,806
GS	2	2	1.84	6	\$9,001	\$15,855
GS	2	2	2	6	\$9,218	\$15,901
GS	2	2	3	6	\$10,572	\$16,190
GS	3	3	1	2	\$12,066	\$3,585
GS	3	3	1.25	2	\$12,968	\$3,787
GS	3	3	1.33	2	\$13,257	\$3,852
GS	3	3	1.5	2	\$13,870	\$3,990
GS	3	3	1.67	2	\$14,483	\$4,127
GS	3	3	1.84	2	\$15,097	\$4,265
GS	3	3	2	2	\$15,674	\$4,394
GS	3	3	3	2	\$19,282	\$5,204
GS	4	4	1	1	\$3,585	\$2,417
GS	4	4	1.25	1	\$3,787	\$2,617
GS	4	4	1.33	1	\$3,852	\$2,681
GS	4	4	1.5	1	\$3,990	\$2,818
GS	4	4	1.67	1	\$4,127	\$2,954
GS	4	4	1.84	1	\$4,265	\$3,090
GS	4	4	2	1	\$4,394	\$3,218
GS	4	4	3	1	\$5,204	\$4,019
GS	5	7	1	5	\$7,370	\$7,370
GS	5	7	1.25	5	\$7,722	\$7,722
GS	5	7	1.33	5	\$7,835	\$7,835
GS	5	7	1.5	5	\$8,074	\$8,074
GS	5	7	1.67	5	\$8,314	\$8,314
GS	5	7	1.84	5	\$8,553	\$8,553
GS	5	7	2	5	\$8,778	\$8,778
GS	5	7	3	5	\$10,187	\$10,187
GS	8	50	1	1	\$7,370	\$7,370
GS	8	50	1.25	1	\$7,722	\$7,722
GS	8	50	1.33	1	\$7,835	\$7,835
GS	8	50	1.5	1	\$8,074	\$8,074
GS	8	50	1.67	1	\$8,314	\$8,314
GS	8	50	1.84	1	\$8,553	\$8,553



ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	Current PSR \$	New PSR \$
GS	8	50	2	1	\$8,778	\$8,778
GS	8	50	3	1	\$10,187	\$10,187
GV	1	1	1	14	\$5,275	\$15,783
GV	1	1	1.25	14	\$5,325	\$17,098
GV	1	1	1.33	14	\$5,341	\$17,519
GV	1	1	1.5	14	\$5,375	\$18,414
GV	1	1	1.67	14	\$5,409	\$19,308
GV	1	1	1.84	14	\$5,443	\$20,203
GV	1	1	2	14	\$5,475	\$21,044
GV	1	1	3	14	\$5,674	\$26,306
GV	2	2	1	41	\$5,873	\$12,881
GV	2	2	1.25	41	\$5,873	\$13,201
GV	2	2	1.33	41	\$5,873	\$13,303
GV	2	2	1.5	41	\$5,873	\$13,521
GV	2	2	1.67	41	\$5,873	\$13,738
GV	2	2	1.84	41	\$5,873	\$13,956
GV	2	2	2	41	\$5,873	\$14,160
GV	2	2	3	41	\$5,873	\$15,440
GV	3	3	1	9	\$11,491	\$2,313
GV	3	3	1.25	9	\$11,955	\$2,385
GV	3	3	1.33	9	\$12,103	\$2,408
GV	3	3	1.5	9	\$12,419	\$2,458
GV	3	3	1.67	9	\$12,735	\$2,507
GV	3	3	1.84	9	\$13,050	\$2,556
GV	3	3	2	9	\$13,347	\$2,602
GV	3	3	3	9	\$15,203	\$2,891
GV	4	4	1	8	\$1,601	\$1,754
GV	4	4	1.25	8	\$1,764	\$1,754
GV	4	4	1.33	8	\$1,816	\$1,754
GV	4	4	1.5	8	\$1,927	\$1,754
GV	4	4	1.67	8	\$2,038	\$1,754
GV	4	4	1.84	8	\$2,149	\$1,754
GV	4	4	2	8	\$2,253	\$1,754
GV	4	4	3	8	\$2,905	\$1,754
GV	5	7	1	16	\$11,151	\$11,151
GV	5	7	1.25	16	\$11,313	\$11,313
GV	5	7	1.33	16	\$11,365	\$11,365
GV	5	7	1.5	16	\$11,476	\$11,476
GV	5	7	1.67	16	\$11,586	\$11,586
GV	5	7	1.84	16	\$11,697	\$11,697
GV	5	7	2	16	\$11,800	\$11,800
GV	5	7	3	16	\$12,450	\$12,450
GV	8	50	1	6	\$5,785	\$5,785
GV	8	50	1.25	6	\$5,924	\$5,924



ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	Current PSR \$	New PSR \$
GV	8	50	1.33	6	\$5,968	\$5,968
GV	8	50	1.5	6	\$6,063	\$6,063
GV	8	50	1.67	6	\$6,158	\$6,158
GV	8	50	1.84	6	\$6,252	\$6,252
GV	8	50	2	6	\$6,341	\$6,341
GV	8	50	3	6	\$6,897	\$6,897