



APPENDIX 1

EFFECTIVE DATE 30 SEPTEMBER 2020

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

ASX Code	Tier	TierStart	TierEnd	Current PSR \$	New PSR \$
GN	1	1	1	\$8,367	\$14,242
GN	2	2	2	\$6,560	\$10,260
GN	3	3	3	\$6,367	\$1,966
GN	4	4	4	\$1,966	\$1,987
GN	5	5	7	\$5,800	\$5,800
GN	6	8	50	\$4,173	\$4,173
GQ	1	1	1	\$3,952	\$17,112
GQ	2	2	2	\$7,016	\$17,565
GQ	3	3	3	\$7,020	\$1,310
GQ	4	4	4	\$1,497	\$1,706
GQ	5	5	7	\$7,142	\$7,142
GQ	6	8	50	\$6,383	\$6,383
GS	1	1	1	\$28,704	\$21,288
GS	2	2	2	\$7,648	\$21,600
GS	3	3	3	\$11,340	\$3,385
GS	4	4	4	\$3,385	\$2,491
GS	5	5	7	\$7,128	\$7,128
GS	6	8	50	\$7,128	\$7,128
GV	1	1	1	\$5,378	\$15,296
GV	2	2	2	\$5,520	\$13,392
GV	3	3	3	\$11,556	\$2,184
GV	4	4	4	\$1,092	\$1,656
GV	5	5	7	\$10,641	\$10,641
GV	6	8	50	\$5,390	\$5,390

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	\$8,367	\$14,242
GN	1	1	1.25	12	\$8,536	\$14,394
GN	1	1	1.33	12	\$8,589	\$14,442
GN	1	1	1.5	12	\$8,704	\$14,546
GN	1	1	1.67	12	\$8,819	\$14,649
GN	1	1	1.84	12	\$8,933	\$14,752
GN	1	1	2	12	\$9,041	\$14,849
GN	1	1	3	12	\$9,715	\$15,456
GN	2	2	1	24	\$6,560	\$10,260
GN	2	2	1.25	24	\$6,637	\$11,048
GN	2	2	1.33	24	\$6,662	\$11,300



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ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR \$	New PSR \$
GN	2	2	1.5	24	\$6,714	\$11,836
GN	2	2	1.67	24	\$6,766	\$12,372
GN	2	2	1.84	24	\$6,819	\$12,908
GN	2	2	2	24	\$6,868	\$13,412
GN	2	2	3	24	\$7,176	\$16,565
GN	3	3	1	27	\$6,367	\$1,966
GN	3	3	1.25	27	\$6,784	\$1,999
GN	3	3	1.33	27	\$6,917	\$2,009
GN	3	3	1.5	27	\$7,201	\$2,031
GN	3	3	1.67	27	\$7,484	\$2,053
GN	3	3	1.84	27	\$7,768	\$2,076
GN	3	3	2	27	\$8,034	\$2,096
GN	3	3	3	27	\$9,702	\$2,227
GN	4	4	1	21	\$1,966	\$1,987
GN	4	4	1.25	21	\$1,999	\$2,037
GN	4	4	1.33	21	\$2,009	\$2,053
GN	4	4	1.5	21	\$2,031	\$2,088
GN	4	4	1.67	21	\$2,053	\$2,122
GN	4	4	1.84	21	\$2,076	\$2,156
GN	4	4	2	21	\$2,096	\$2,188
GN	4	4	3	21	\$2,227	\$2,390
GN	5	7	1	18	\$5,800	\$5,800
GN	5	7	1.25	18	\$6,154	\$6,154
GN	5	7	1.33	18	\$6,268	\$6,268
GN	5	7	1.5	18	\$6,508	\$6,508
GN	5	7	1.67	18	\$6,749	\$6,749
GN	5	7	1.84	18	\$6,990	\$6,990
GN	5	7	2	18	\$7,217	\$7,217
GN	5	7	3	18	\$8,634	\$8,634
GN	8	50	1	18	\$4,173	\$4,173
GN	8	50	1.25	18	\$4,326	\$4,326
GN	8	50	1.33	18	\$4,375	\$4,375
GN	8	50	1.5	18	\$4,480	\$4,480
GN	8	50	1.67	18	\$4,584	\$4,584
GN	8	50	1.84	18	\$4,688	\$4,688
GN	8	50	2	18	\$4,786	\$4,786
GN	8	50	3	18	\$5,400	\$5,400
GQ	1	1	1	12	\$3,952	\$17,112
GQ	1	1	1.25	12	\$4,079	\$20,026
GQ	1	1	1.33	12	\$4,120	\$20,958
GQ	1	1	1.5	12	\$4,206	\$22,939
GQ	1	1	1.67	12	\$4,292	\$24,920
GQ	1	1	1.84	12	\$4,379	\$26,901
GQ	1	1	2	12	\$4,460	\$28,766
GQ	1	1	3	12	\$4,968	\$40,420
GQ	2	2	1	18	\$7,016	\$17,565
GQ	2	2	1.25	18	\$7,270	\$17,906
GQ	2	2	1.33	18	\$7,352	\$18,015
GQ	2	2	1.5	18	\$7,525	\$18,248



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR \$	New PSR \$
GQ	2	2	1.67	18	\$7,698	\$18,480
GQ	2	2	1.84	18	\$7,871	\$18,712
GQ	2	2	2	18	\$8,034	\$18,930
GQ	2	2	3	18	\$9,051	\$20,295
GQ	3	3	1	12	\$7,020	\$1,310
GQ	3	3	1.25	12	\$7,361	\$1,412
GQ	3	3	1.33	12	\$7,470	\$1,444
GQ	3	3	1.5	12	\$7,702	\$1,514
GQ	3	3	1.67	12	\$7,934	\$1,583
GQ	3	3	1.84	12	\$8,166	\$1,652
GQ	3	3	2	12	\$8,384	\$1,717
GQ	3	3	3	12	\$9,749	\$2,124
GQ	4	4	1	15	\$1,497	\$1,706
GQ	4	4	1.25	15	\$1,515	\$1,741
GQ	4	4	1.33	15	\$1,520	\$1,752
GQ	4	4	1.5	15	\$1,532	\$1,776
GQ	4	4	1.67	15	\$1,544	\$1,800
GQ	4	4	1.84	15	\$1,556	\$1,824
GQ	4	4	2	15	\$1,568	\$1,846
GQ	4	4	3	15	\$1,638	\$1,987
GQ	5	7	1	15	\$7,142	\$7,142
GQ	5	7	1.25	15	\$7,258	\$7,258
GQ	5	7	1.33	15	\$7,295	\$7,295
GQ	5	7	1.5	15	\$7,374	\$7,374
GQ	5	7	1.67	15	\$7,452	\$7,452
GQ	5	7	1.84	15	\$7,531	\$7,531
GQ	5	7	2	15	\$7,605	\$7,605
GQ	5	7	3	15	\$8,068	\$8,068
GQ	8	50	1	15	\$6,383	\$6,383
GQ	8	50	1.25	15	\$6,482	\$6,482
GQ	8	50	1.33	15	\$6,513	\$6,513
GQ	8	50	1.5	15	\$6,580	\$6,580
GQ	8	50	1.67	15	\$6,647	\$6,647
GQ	8	50	1.84	15	\$6,714	\$6,714
GQ	8	50	2	15	\$6,778	\$6,778
GQ	8	50	3	15	\$7,172	\$7,172
GS	1	1	1	3	\$28,704	\$21,288
GS	1	1	1.25	3	\$29,049	\$21,377
GS	1	1	1.33	3	\$29,159	\$21,405
GS	1	1	1.5	3	\$29,394	\$21,466
GS	1	1	1.67	3	\$29,629	\$21,527
GS	1	1	1.84	3	\$29,863	\$21,587
GS	1	1	2	3	\$30,084	\$21,644
GS	1	1	3	3	\$31,464	\$22,000
GS	2	2	1	6	\$7,648	\$21,600
GS	2	2	1.25	6	\$7,914	\$21,600
GS	2	2	1.33	6	\$7,999	\$21,600
GS	2	2	1.5	6	\$8,180	\$21,600
GS	2	2	1.67	6	\$8,361	\$21,600



ASX

ASX Code	TierStart	TierEnd	Return	Scalar	ASX Portfolio	Current PSR \$	New PSR \$
GS	2	2	1.84		6	\$8,542	\$21,600
GS	2	2	2		6	\$8,712	\$21,600
GS	2	2	3		6	\$9,776	\$21,600
GS	3	3	1		3	\$11,340	\$3,385
GS	3	3	1.25		3	\$12,313	\$3,576
GS	3	3	1.33		3	\$12,625	\$3,637
GS	3	3	1.5		3	\$13,287	\$3,767
GS	3	3	1.67		3	\$13,949	\$3,897
GS	3	3	1.84		3	\$14,611	\$4,027
GS	3	3	2		3	\$15,234	\$4,150
GS	3	3	3		3	\$19,127	\$4,914
GS	4	4	1		3	\$3,385	\$2,491
GS	4	4	1.25		3	\$3,576	\$2,663
GS	4	4	1.33		3	\$3,637	\$2,718
GS	4	4	1.5		3	\$3,767	\$2,834
GS	4	4	1.67		3	\$3,897	\$2,951
GS	4	4	1.84		3	\$4,027	\$3,068
GS	4	4	2		3	\$4,150	\$3,178
GS	4	4	3		3	\$4,914	\$3,864
GS	5	7	1		3	\$7,128	\$7,128
GS	5	7	1.25		3	\$7,475	\$7,475
GS	5	7	1.33		3	\$7,586	\$7,586
GS	5	7	1.5		3	\$7,822	\$7,822
GS	5	7	1.67		3	\$8,058	\$8,058
GS	5	7	1.84		3	\$8,294	\$8,294
GS	5	7	2		3	\$8,516	\$8,516
GS	5	7	3		3	\$9,904	\$9,904
GS	8	50	1		3	\$7,128	\$7,128
GS	8	50	1.25		3	\$7,713	\$7,713
GS	8	50	1.33		3	\$7,900	\$7,900
GS	8	50	1.5		3	\$8,298	\$8,298
GS	8	50	1.67		3	\$8,695	\$8,695
GS	8	50	1.84		3	\$9,093	\$9,093
GS	8	50	2		3	\$9,467	\$9,467
GS	8	50	3		3	\$11,806	\$11,806
GV	1	1	1		18	\$5,378	\$15,296
GV	1	1	1.25		18	\$5,421	\$16,587
GV	1	1	1.33		18	\$5,435	\$17,000
GV	1	1	1.5		18	\$5,465	\$17,878
GV	1	1	1.67		18	\$5,494	\$18,756
GV	1	1	1.84		18	\$5,524	\$19,634
GV	1	1	2		18	\$5,552	\$20,460
GV	1	1	3		18	\$5,725	\$25,624
GV	2	2	1		15	\$5,520	\$13,392
GV	2	2	1.25		15	\$5,520	\$13,868
GV	2	2	1.33		15	\$5,520	\$14,021
GV	2	2	1.5		15	\$5,520	\$14,344
GV	2	2	1.67		15	\$5,520	\$14,668
GV	2	2	1.84		15	\$5,520	\$14,992



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR \$	New PSR \$
GV	2	2	2	15	\$5,520	\$15,297
GV	2	2	3	15	\$5,520	\$17,202
GV	3	3	1	15	\$11,556	\$2,184
GV	3	3	1.25	15	\$12,010	\$2,252
GV	3	3	1.33	15	\$12,155	\$2,274
GV	3	3	1.5	15	\$12,463	\$2,320
GV	3	3	1.67	15	\$12,772	\$2,367
GV	3	3	1.84	15	\$13,080	\$2,413
GV	3	3	2	15	\$13,370	\$2,457
GV	3	3	3	15	\$15,185	\$2,730
GV	4	4	1	12	\$1,092	\$1,656
GV	4	4	1.25	12	\$1,297	\$1,656
GV	4	4	1.33	12	\$1,362	\$1,656
GV	4	4	1.5	12	\$1,502	\$1,656
GV	4	4	1.67	12	\$1,641	\$1,656
GV	4	4	1.84	12	\$1,780	\$1,656
GV	4	4	2	12	\$1,911	\$1,656
GV	4	4	3	12	\$2,730	\$1,656
GV	5	7	1	15	\$10,641	\$10,641
GV	5	7	1.25	15	\$10,796	\$10,796
GV	5	7	1.33	15	\$10,845	\$10,845
GV	5	7	1.5	15	\$10,951	\$10,951
GV	5	7	1.67	15	\$11,056	\$11,056
GV	5	7	1.84	15	\$11,161	\$11,161
GV	5	7	2	15	\$11,260	\$11,260
GV	5	7	3	15	\$11,880	\$11,880
GV	8	50	1	15	\$5,390	\$5,390
GV	8	50	1.25	15	\$5,539	\$5,539
GV	8	50	1.33	15	\$5,587	\$5,587
GV	8	50	1.5	15	\$5,688	\$5,688
GV	8	50	1.67	15	\$5,789	\$5,789
GV	8	50	1.84	15	\$5,891	\$5,891
GV	8	50	2	15	\$5,986	\$5,986
GV	8	50	3	15	\$6,582	\$6,582