



APPENDIX 2

EFFECTIVE DATE 31 DECEMBER 2020

ASX Clear (Futures) – Electricity Cap Future PSR

The following Price Scanning Range Margin parameters, show the new PSR parameters effective 31 December 2020, as well as the indicative values for the following one expiry contract rolls. Please be aware that they are subject to change depending on market conditions and will be confirmed ahead of the expiry.

ASX Code	Tier	TierStart	TierEnd	Current PSR \$	New PSR \$	**Effective March 21 PSR\$**
GN	1	1	1	\$14,242	\$47,739	\$7,859
GN	2	2	2	\$10,260	\$6,006	\$4,760
GN	3	3	3	\$1,966	\$4,760	\$3,483
GN	4	4	4	\$1,987	\$3,483	\$6,367
GN	5	5	7	\$5,800	\$5,800	\$5,800
GN	6	8	50	\$4,173	\$4,173	\$4,173
GQ	1	1	1	\$17,112	\$47,520	\$3,822
GQ	2	2	2	\$17,565	\$4,368	\$2,892
GQ	3	3	3	\$1,310	\$2,892	\$6,304
GQ	4	4	4	\$1,706	\$4,968	\$7,020
GQ	5	5	7	\$7,142	\$7,142	\$7,142
GQ	6	8	50	\$6,383	\$6,383	\$6,383
GS	1	1	1	\$21,288	\$42,120	\$19,716
GS	2	2	2	\$21,600	\$5,460	\$10,705
GS	3	3	3	\$3,385	\$2,491	\$2,602
GS	4	4	4	\$2,491	\$2,602	\$10,662
GS	5	5	7	\$7,128	\$7,128	\$7,128
GS	6	8	50	\$7,128	\$7,128	\$7,128
GV	1	1	1	\$15,296	\$30,214	\$7,095
GV	2	2	2	\$13,392	\$7,843	\$5,378
GV	3	3	3	\$2,184	\$5,520	\$5,520
GV	4	4	4	\$1,656	\$5,520	\$7,460
GV	5	5	7	\$10,641	\$10,641	\$10,641
GV	6	8	50	\$5,390	\$5,390	\$5,390

** This is an approximate PSR Value set for future expiries, these may be amended prior to release.