



APPENDIX 1

EFFECTIVE DATE 31 DECEMBER 2020

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

ASX Code	Tier	TierStart	TierEnd	Current PSR \$	New PSR \$
GN	1	1	1	\$14,242	\$47,739
GN	2	2	2	\$10,260	\$6,006
GN	3	3	3	\$1,966	\$4,760
GN	4	4	4	\$1,987	\$3,483
GN	5	5	7	\$5,800	\$5,800
GN	6	8	50	\$4,173	\$4,173
GQ	1	1	1	\$17,112	\$47,520
GQ	2	2	2	\$17,565	\$4,368
GQ	3	3	3	\$1,310	\$2,892
GQ	4	4	4	\$1,706	\$4,968
GQ	5	5	7	\$7,142	\$7,142
GQ	6	8	50	\$6,383	\$6,383
GS	1	1	1	\$21,288	\$42,120
GS	2	2	2	\$21,600	\$5,460
GS	3	3	3	\$3,385	\$2,491
GS	4	4	4	\$2,491	\$2,602
GS	5	5	7	\$7,128	\$7,128
GS	6	8	50	\$7,128	\$7,128
GV	1	1	1	\$15,296	\$30,214
GV	2	2	2	\$13,392	\$7,843
GV	3	3	3	\$2,184	\$5,520
GV	4	4	4	\$1,656	\$5,520
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	\$14,242	\$47,739
GN	1	1	1.25	12	\$14,394	\$50,314
GN	1	1	1.33	12	\$14,442	\$51,138
GN	1	1	1.5	12	\$14,546	\$52,888
GN	1	1	1.67	12	\$14,649	\$54,639
GN	1	1	1.84	12	\$14,752	\$56,390
GN	1	1	2	12	\$14,849	\$58,038
GN	1	1	3	12	\$15,456	\$68,337
GN	2	2	1	24	\$10,260	\$6,006
GN	2	2	1.25	24	\$11,048	\$6,382
GN	2	2	1.33	24	\$11,300	\$6,502
GN	2	2	1.5	24	\$11,836	\$6,758
GN	2	2	1.67	24	\$12,372	\$7,014
GN	2	2	1.84	24	\$12,908	\$7,269



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR %	New PSR \$
GN	2	2	2	24	\$13,412	\$7,510
GN	2	2	3	24	\$16,565	\$9,014
GN	3	3	1	27	\$1,966	\$4,760
GN	3	3	1.25	27	\$1,999	\$4,786
GN	3	3	1.33	27	\$2,009	\$4,794
GN	3	3	1.5	27	\$2,031	\$4,812
GN	3	3	1.67	27	\$2,053	\$4,830
GN	3	3	1.84	27	\$2,076	\$4,847
GN	3	3	2	27	\$2,096	\$4,864
GN	3	3	3	27	\$2,227	\$4,968
GN	4	4	1	21	\$1,987	\$3,483
GN	4	4	1.25	21	\$2,037	\$3,708
GN	4	4	1.33	21	\$2,053	\$3,780
GN	4	4	1.5	21	\$2,088	\$3,933
GN	4	4	1.67	21	\$2,122	\$4,086
GN	4	4	1.84	21	\$2,156	\$4,239
GN	4	4	2	21	\$2,188	\$4,383
GN	4	4	3	21	\$2,390	\$5,283
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	\$17,112	\$47,520
GQ	1	1	1.25	12	\$20,026	\$48,735
GQ	1	1	1.33	12	\$20,958	\$49,124
GQ	1	1	1.5	12	\$22,939	\$49,950
GQ	1	1	1.67	12	\$24,920	\$50,776
GQ	1	1	1.84	12	\$26,901	\$51,602
GQ	1	1	2	12	\$28,766	\$52,380
GQ	1	1	3	12	\$40,420	\$57,240
GQ	2	2	1	18	\$17,565	\$4,368
GQ	2	2	1.25	18	\$17,906	\$4,368
GQ	2	2	1.33	18	\$18,015	\$4,368
GQ	2	2	1.5	18	\$18,248	\$4,368
GQ	2	2	1.67	18	\$18,480	\$4,368
GQ	2	2	1.84	18	\$18,712	\$4,368



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR %	New PSR \$
GQ	2	2	2	18	\$18,930	\$4,368
GQ	2	2	3	18	\$20,295	\$4,368
GQ	3	3	1	12	\$1,310	\$2,892
GQ	3	3	1.25	12	\$1,412	\$2,942
GQ	3	3	1.33	12	\$1,444	\$2,959
GQ	3	3	1.5	12	\$1,514	\$2,993
GQ	3	3	1.67	12	\$1,583	\$3,027
GQ	3	3	1.84	12	\$1,652	\$3,062
GQ	3	3	2	12	\$1,717	\$3,094
GQ	3	3	3	12	\$2,124	\$3,296
GQ	4	4	1	15	\$1,706	\$4,968
GQ	4	4	1.25	15	\$1,741	\$5,246
GQ	4	4	1.33	15	\$1,752	\$5,335
GQ	4	4	1.5	15	\$1,776	\$5,524
GQ	4	4	1.67	15	\$1,800	\$5,712
GQ	4	4	1.84	15	\$1,824	\$5,901
GQ	4	4	2	15	\$1,846	\$6,079
GQ	4	4	3	15	\$1,987	\$7,190
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	\$21,288	\$42,120
GS	1	1	1.25	3	\$21,377	\$42,120
GS	1	1	1.33	3	\$21,405	\$42,120
GS	1	1	1.5	3	\$21,466	\$42,120
GS	1	1	1.67	3	\$21,527	\$42,120
GS	1	1	1.84	3	\$21,587	\$42,120
GS	1	1	2	3	\$21,644	\$42,120
GS	1	1	3	3	\$22,000	\$42,120
GS	2	2	1	6	\$21,600	\$5,460
GS	2	2	1.25	6	\$21,600	\$5,460
GS	2	2	1.33	6	\$21,600	\$5,460
GS	2	2	1.5	6	\$21,600	\$5,460
GS	2	2	1.67	6	\$21,600	\$5,460
GS	2	2	1.84	6	\$21,600	\$5,460



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR %	New PSR \$
GS	2	2	2	6	\$21,600	\$5,460
GS	2	2	3	6	\$21,600	\$5,460
GS	3	3	1	3	\$3,385	\$2,491
GS	3	3	1.25	3	\$3,576	\$2,663
GS	3	3	1.33	3	\$3,637	\$2,718
GS	3	3	1.5	3	\$3,767	\$2,834
GS	3	3	1.67	3	\$3,897	\$2,951
GS	3	3	1.84	3	\$4,027	\$3,068
GS	3	3	2	3	\$4,150	\$3,178
GS	3	3	3	3	\$4,914	\$3,864
GS	4	4	1	3	\$2,491	\$2,602
GS	4	4	1.25	3	\$2,663	\$2,608
GS	4	4	1.33	3	\$2,718	\$2,610
GS	4	4	1.5	3	\$2,834	\$2,614
GS	4	4	1.67	3	\$2,951	\$2,618
GS	4	4	1.84	3	\$3,068	\$2,622
GS	4	4	2	3	\$3,178	\$2,626
GS	4	4	3	3	\$3,864	\$2,650
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	\$15,296	\$30,214
GV	1	1	1.25	18	\$16,587	\$33,173
GV	1	1	1.33	18	\$17,000	\$34,120
GV	1	1	1.5	18	\$17,878	\$36,133
GV	1	1	1.67	18	\$18,756	\$38,145
GV	1	1	1.84	18	\$19,634	\$40,158
GV	1	1	2	18	\$20,460	\$42,052
GV	1	1	3	18	\$25,624	\$53,889
GV	2	2	1	15	\$13,392	\$7,843
GV	2	2	1.25	15	\$13,868	\$8,023
GV	2	2	1.33	15	\$14,021	\$8,080
GV	2	2	1.5	15	\$14,344	\$8,203
GV	2	2	1.67	15	\$14,668	\$8,325
GV	2	2	1.84	15	\$14,992	\$8,447



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR %	New PSR \$
GV	2	2	2	15	\$15,297	\$8,562
GV	2	2	3	15	\$17,202	\$9,282
GV	3	3	1	15	\$2,184	\$5,520
GV	3	3	1.25	15	\$2,252	\$5,658
GV	3	3	1.33	15	\$2,274	\$5,702
GV	3	3	1.5	15	\$2,320	\$5,796
GV	3	3	1.67	15	\$2,367	\$5,890
GV	3	3	1.84	15	\$2,413	\$5,984
GV	3	3	2	15	\$2,457	\$6,072
GV	3	3	3	15	\$2,730	\$6,624
GV	4	4	1	12	\$1,656	\$5,520
GV	4	4	1.25	12	\$1,656	\$5,520
GV	4	4	1.33	12	\$1,656	\$5,520
GV	4	4	1.5	12	\$1,656	\$5,520
GV	4	4	1.67	12	\$1,656	\$5,520
GV	4	4	1.84	12	\$1,656	\$5,520
GV	4	4	2	12	\$1,656	\$5,520
GV	4	4	3	12	\$1,656	\$5,520
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