



APPENDIX 1

EFFECTIVE DATE 18 DECEMBER 2020

ASX Clear (Futures) – AUS Energy Inter Commodity Concession (ICC) Margin Parameter Changes

Code A	Commodity A	Code B	Commodity B	Delta Spread A	Delta Spread B	Current ICC	New ICC
BV	VIC Base Quarter Futures	BN	NSW Base Quarter Futures	1	1	50%	50%
BN	NSW Base Quarter Futures	BQ	QLD Base Quarter Futures	1	1	50%	45%
BQ	QLD Base Quarter Futures	EQ	QLD Base Month Futures	1	3	45%	45%
EV	VIC Base Month Futures	EN	NSW Base Month Futures	1	1	45%	45%
BS	SA Base Quarter Futures	BV	VIC Base Quarter Futures	1	1	40%	40%
BS	SA Base Quarter Futures	ES	SA Base Month Futures	1	3	45%	35%
BN	NSW Base Quarter Futures	EN	NSW Base Month Futures	1	3	45%	30%
BV	VIC Base Quarter Futures	EV	VIC Base Month Futures	1	3	45%	30%
EQ	QLD Base Month Futures	EN	NSW Base Month Futures	1	1	45%	30%

ASX Clear (Futures) – NZ Energy Inter Commodity Concession (ICC) Margin Parameter Changes

Code A	Commodity A	Code B	Commodity B	Delta Spread A	Delta Spread B	Current ICC	New ICC
EA	Otahuhu Base Quarter Futures	EE	Benmore Base Quarter Futures	1	1	65%	65%
EA	Otahuhu Base Quarter Futures	ED	Otahuhu Base Month Futures	1	3	25%	35%
EE	Benmore Base Quarter Futures	EH	Benmore Base Month Futures	1	3	25%	35%