



APPENDIX 1

EFFECTIVE DATE 18 DECEMBER 2020

ASX Clear (Futures) – Interest Rate 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
LT	20 Year Treasury Bond	XT	10 Year Treasury Bond	1	1	80%	80%
VT	5 Year Treasury Bond	YT	3 Year Treasury Bond	1	2	65%	65%
YT	3 Year Treasury Bond	IR	90-Day Bank Bills	1	1	50%	60%
IR	90-Day Bank Bills	IB	30 Day Interbank Cash Rate	1	1	30%	60%
IB	30 Day Interbank Cash Rate	YT	3 Year Treasury Bond	1	1	25%	45%
XT	10 Year Treasury Bond	VT	5 Year Treasury Bond	1	2	45%	45%
XT	10 Year Treasury Bond	YT	3 Year Treasury Bond	1	3	70%	40%
LT	20 Year Treasury Bond	VT	5 Year Treasury Bond	1	2	40%	40%
XT	10 Year Treasury Bond	IR	90-Day Bank Bills	1	4	50%	30%
VT	5 Year Treasury Bond	IR	90-Day Bank Bills	1	2	30%	30%
LT	20 Year Treasury Bond	YT	3 Year Treasury Bond	1	2	65%	25%
VT	5 Year Treasury Bond	IB	30 Day Interbank Cash Rate	1	2	20%	20%

ASX Clear (Futures) – Equity 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
AP	SPI 200	AM	Mini SPI 200	1	5	100%	100%
AP	SPI 200	AT	S&P / ASX 200 Gross Total Return Future	1	1	80%	80%
AF	S&P/ ASX 200 Financial-x-A-REIT Sector Futures	AP	SPI 200	1	1	60%	75%
AF	S&P/ ASX 200 Financial-x-A-REIT Sector Futures	AM	Mini SPI 200	1	5	60%	75%
AR	S&P/ ASX 200 Resources Sector Futures	AP	SPI 200	1	1	50%	60%
AR	S&P/ ASX 200 Resources Sector Futures	AM	Mini SPI 200	1	5	50%	60%
AF	S&P/ ASX 200 Financial-x-A-REIT Sector Futures	AR	S&P/ ASX 200 Resources Sector Futures	1	1	45%	55%
AA	S&P/ASX 200 A-REIT INDEX FUTURE	AP	SPI 200	1	1	30%	40%
AA	S&P/ASX 200 A-REIT INDEX FUTURE	AR	S&P/ ASX 200 Resources Sector Futures	1	1	25%	40%
AA	S&P/ASX 200 A-REIT INDEX FUTURE	AM	Mini SPI 200	1	5	30%	40%
AA	S&P/ASX 200 A-REIT INDEX FUTURE	AF	S&P/ ASX 200 Financial-x-A-REIT Sector Futures	1	1	30%	35%

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

Code A	Commodity A	Code B	Commodity B	Delta Spread A	Delta Spread B	ICC	New ICC
UB	Eastern Australia Feed Barley	WM	Eastern Australia Wheat	1	1	30%	40%
WK	WA Wheat	WM	Eastern Australia Wheat	1	1	30%	30%