



APPENDIX 1

EFFECTIVE DATE 7 AUGUST 2020

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

ASX Code	Tier	TierStart	TierEnd	Current PSR %	New PSR \$
GN	1	1	1	50%	\$8,367
GN	2	2	2	46%	\$6,560
GN	3	3	3	34%	\$6,367
GN	4	4	4	28%	\$1,966
GN	5	5	7	28%	\$5,800
GN	6	8	50	28%	\$4,173
GQ	1	1	1	50%	\$3,952
GQ	2	2	2	46%	\$7,016
GQ	3	3	3	40%	\$7,020
GQ	4	4	4	19%	\$1,497
GQ	5	5	7	19%	\$7,142
GQ	6	8	50	19%	\$6,383
GS	1	1	1	50%	\$28,704
GS	2	2	2	45%	\$7,648
GS	3	3	3	22%	\$11,340
GS	4	4	4	23%	\$3,385
GS	5	5	7	23%	\$7,128
GS	6	8	50	23%	\$7,128
GV	1	1	1	50%	\$5,378
GV	2	2	2	50%	\$5,520
GV	3	3	3	39%	\$11,556
GV	4	4	4	33%	\$1,092
GV	5	5	7	33%	\$10,641
GV	6	8	50	33%	\$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	50%	\$8,367
GN	1	1	1.25	12	50%	\$8,536
GN	1	1	1.33	12	50%	\$8,589
GN	1	1	1.5	12	50%	\$8,704
GN	1	1	1.67	12	50%	\$8,819
GN	1	1	1.84	12	50%	\$8,933
GN	1	1	2	12	50%	\$9,041
GN	1	1	3	12	50%	\$9,715
GN	2	2	1	24	46%	\$6,560
GN	2	2	1.25	24	46%	\$6,637



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR %	New PSR \$
GN	2	2	1.33	24	46%	\$6,662
GN	2	2	1.5	24	46%	\$6,714
GN	2	2	1.67	24	46%	\$6,766
GN	2	2	1.84	24	46%	\$6,819
GN	2	2	2	24	46%	\$6,868
GN	2	2	3	24	46%	\$7,176
GN	3	3	1	27	34%	\$6,367
GN	3	3	1.25	27	34%	\$6,784
GN	3	3	1.33	27	34%	\$6,917
GN	3	3	1.5	27	34%	\$7,201
GN	3	3	1.67	27	34%	\$7,484
GN	3	3	1.84	27	34%	\$7,768
GN	3	3	2	27	34%	\$8,034
GN	3	3	3	27	34%	\$9,702
GN	4	4	1	21	28%	\$1,966
GN	4	4	1.25	21	28%	\$1,999
GN	4	4	1.33	21	28%	\$2,009
GN	4	4	1.5	21	28%	\$2,031
GN	4	4	1.67	21	28%	\$2,053
GN	4	4	1.84	21	28%	\$2,076
GN	4	4	2	21	28%	\$2,096
GN	4	4	3	21	30%	\$2,227
GN	5	7	1	18	-	\$5,800
GN	5	7	1.25	18	-	\$6,154
GN	5	7	1.33	18	-	\$6,268
GN	5	7	1.5	18	-	\$6,508
GN	5	7	1.67	18	-	\$6,749
GN	5	7	1.84	18	-	\$6,990
GN	5	7	2	18	-	\$7,217
GN	5	7	3	18	-	\$8,634
GN	8	50	1	18	-	\$4,173
GN	8	50	1.25	18	-	\$4,326
GN	8	50	1.33	18	-	\$4,375
GN	8	50	1.5	18	-	\$4,480
GN	8	50	1.67	18	-	\$4,584
GN	8	50	1.84	18	-	\$4,688
GN	8	50	2	18	-	\$4,786
GN	8	50	3	18	-	\$5,400
GQ	1	1	1	12	50%	\$3,952
GQ	1	1	1.25	12	50%	\$4,079
GQ	1	1	1.33	12	50%	\$4,120
GQ	1	1	1.5	12	50%	\$4,206
GQ	1	1	1.67	12	50%	\$4,292



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR %	New PSR \$
GQ	1	1	1.84	12	50%	\$4,379
GQ	1	1	2	12	50%	\$4,460
GQ	1	1	3	12	50%	\$4,968
GQ	2	2	1	18	46%	\$7,016
GQ	2	2	1.25	18	46%	\$7,270
GQ	2	2	1.33	18	46%	\$7,352
GQ	2	2	1.5	18	46%	\$7,525
GQ	2	2	1.67	18	46%	\$7,698
GQ	2	2	1.84	18	46%	\$7,871
GQ	2	2	2	18	46%	\$8,034
GQ	2	2	3	18	46%	\$9,051
GQ	3	3	1	12	40%	\$7,020
GQ	3	3	1.25	12	40%	\$7,361
GQ	3	3	1.33	12	40%	\$7,470
GQ	3	3	1.5	12	40%	\$7,702
GQ	3	3	1.67	12	40%	\$7,934
GQ	3	3	1.84	12	40%	\$8,166
GQ	3	3	2	12	40%	\$8,384
GQ	3	3	3	12	46%	\$9,749
GQ	4	4	1	15	19%	\$1,497
GQ	4	4	1.25	15	19%	\$1,515
GQ	4	4	1.33	15	19%	\$1,520
GQ	4	4	1.5	15	20%	\$1,532
GQ	4	4	1.67	15	20%	\$1,544
GQ	4	4	1.84	15	22%	\$1,556
GQ	4	4	2	15	22%	\$1,568
GQ	4	4	3	15	29%	\$1,638
GQ	5	7	1	15	-	\$7,142
GQ	5	7	1.25	15	-	\$7,258
GQ	5	7	1.33	15	-	\$7,295
GQ	5	7	1.5	15	-	\$7,374
GQ	5	7	1.67	15	-	\$7,452
GQ	5	7	1.84	15	-	\$7,531
GQ	5	7	2	15	-	\$7,605
GQ	5	7	3	15	-	\$8,068
GQ	8	50	1	15	-	\$6,383
GQ	8	50	1.25	15	-	\$6,482
GQ	8	50	1.33	15	-	\$6,513
GQ	8	50	1.5	15	-	\$6,580
GQ	8	50	1.67	15	-	\$6,647
GQ	8	50	1.84	15	-	\$6,714
GQ	8	50	2	15	-	\$6,778
GQ	8	50	3	15	-	\$7,172



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR %	New PSR \$
GS	1	1	1	3	50%	\$28,704
GS	1	1	1.25	3	50%	\$29,049
GS	1	1	1.33	3	50%	\$29,159
GS	1	1	1.5	3	50%	\$29,394
GS	1	1	1.67	3	50%	\$29,629
GS	1	1	1.84	3	50%	\$29,863
GS	1	1	2	3	50%	\$30,084
GS	1	1	3	3	50%	\$31,464
GS	2	2	1	6	45%	\$7,648
GS	2	2	1.25	6	47%	\$7,914
GS	2	2	1.33	6	47%	\$7,999
GS	2	2	1.5	6	48%	\$8,180
GS	2	2	1.67	6	48%	\$8,361
GS	2	2	1.84	6	48%	\$8,542
GS	2	2	2	6	48%	\$8,712
GS	2	2	3	6	48%	\$9,776
GS	3	3	1	3	22%	\$11,340
GS	3	3	1.25	3	22%	\$12,313
GS	3	3	1.33	3	22%	\$12,625
GS	3	3	1.5	3	22%	\$13,287
GS	3	3	1.67	3	22%	\$13,949
GS	3	3	1.84	3	22%	\$14,611
GS	3	3	2	3	22%	\$15,234
GS	3	3	3	3	22%	\$19,127
GS	4	4	1	3	23%	\$3,385
GS	4	4	1.25	3	23%	\$3,576
GS	4	4	1.33	3	23%	\$3,637
GS	4	4	1.5	3	23%	\$3,767
GS	4	4	1.67	3	23%	\$3,897
GS	4	4	1.84	3	23%	\$4,027
GS	4	4	2	3	23%	\$4,150
GS	4	4	3	3	23%	\$4,914
GS	5	7	1	3	-	\$7,128
GS	5	7	1.25	3	-	\$7,475
GS	5	7	1.33	3	-	\$7,586
GS	5	7	1.5	3	-	\$7,822
GS	5	7	1.67	3	-	\$8,058
GS	5	7	1.84	3	-	\$8,294
GS	5	7	2	3	-	\$8,516
GS	5	7	3	3	-	\$9,904
GS	8	50	1	3	-	\$7,128
GS	8	50	1.25	3	-	\$7,713
GS	8	50	1.33	3	-	\$7,900



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR %	New PSR \$
GS	8	50	1.5	3	-	\$8,298
GS	8	50	1.67	3	-	\$8,695
GS	8	50	1.84	3	-	\$9,093
GS	8	50	2	3	-	\$9,467
GS	8	50	3	3	-	\$11,806
GV	1	1	1	18	50%	\$5,378
GV	1	1	1.25	18	50%	\$5,421
GV	1	1	1.33	18	50%	\$5,435
GV	1	1	1.5	18	50%	\$5,465
GV	1	1	1.67	18	50%	\$5,494
GV	1	1	1.84	18	50%	\$5,524
GV	1	1	2	18	50%	\$5,552
GV	1	1	3	18	50%	\$5,725
GV	2	2	1	15	50%	\$5,520
GV	2	2	1.25	15	50%	\$5,520
GV	2	2	1.33	15	50%	\$5,520
GV	2	2	1.5	15	50%	\$5,520
GV	2	2	1.67	15	50%	\$5,520
GV	2	2	1.84	15	50%	\$5,520
GV	2	2	2	15	50%	\$5,520
GV	2	2	3	15	50%	\$5,520
GV	3	3	1	15	39%	\$11,556
GV	3	3	1.25	15	39%	\$12,010
GV	3	3	1.33	15	42%	\$12,155
GV	3	3	1.5	15	44%	\$12,463
GV	3	3	1.67	15	44%	\$12,772
GV	3	3	1.84	15	44%	\$13,080
GV	3	3	2	15	44%	\$13,370
GV	3	3	3	15	44%	\$15,185
GV	4	4	1	12	33%	\$1,092
GV	4	4	1.25	12	33%	\$1,297
GV	4	4	1.33	12	34%	\$1,362
GV	4	4	1.5	12	38%	\$1,502
GV	4	4	1.67	12	38%	\$1,641
GV	4	4	1.84	12	38%	\$1,780
GV	4	4	2	12	38%	\$1,911
GV	4	4	3	12	39%	\$2,730
GV	5	7	1	15	-	\$10,641
GV	5	7	1.25	15	-	\$10,796
GV	5	7	1.33	15	-	\$10,845
GV	5	7	1.5	15	-	\$10,951
GV	5	7	1.67	15	-	\$11,056
GV	5	7	1.84	15	-	\$11,161



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR %	New PSR \$
GV	5	7	2	15	-	\$11,260
GV	5	7	3	15	-	\$11,880
GV	8	50	1	15	-	\$5,390
GV	8	50	1.25	15	-	\$5,539
GV	8	50	1.33	15	-	\$5,587
GV	8	50	1.5	15	-	\$5,688
GV	8	50	1.67	15	-	\$5,789
GV	8	50	1.84	15	-	\$5,891
GV	8	50	2	15	-	\$5,986
GV	8	50	3	15	-	\$6,582