

APPENDIX 1: CHANGES TO ACCEPTABLE COLLATERAL

EXCHANGE TRADED DERIVATIVES (ETD) & OVER-THE-COUNTER (OTC) INITIAL MARGINS

EFFECTIVE 11 SEPTEMBER 2020

Subject to approval and on such conditions as ASX Clear (Futures) may determine from time to time, the following may be provided in respect of ETD and OTC Initial Margin:

Lodged via Exigo

Approved Cover	Cover Requirement	Current Valuation Haircut		New Valuation Haircut	
USD Cash	<ul style="list-style-type: none"> Acceptance of cash collateral in a currency against margin on a product denominated in a different currency is at ASX Clear Future's absolute discretion on a best endeavours basis and subject to pre-approval from ASX Clear Futures 	6%	N/A if lodged against margin on an Exchange product denominated in the currency of the cover	5%	N/A if lodged against margin on an Exchange product denominated in the currency of the cover
AUD State Government Bonds	<ul style="list-style-type: none"> Minimum maturity: 6 months Minimum holding : AU\$500,000 Issued under the benchmark domestic bond program of the relevant Treasury Corporation or Financing Authority of any of NSW, QLD, VIC or WA 	<ul style="list-style-type: none"> Maturity greater than 3 Years and less than 10 years: 3% Maturity greater than 10 years: 4% 	<ul style="list-style-type: none"> Maturity greater than 3 Years and less than 10 years: 4% Maturity greater than 10 years: 5% 		
AUD Treasury Bonds	<ul style="list-style-type: none"> Minimum maturity: 6 months Minimum holding: AU\$500,000 (Excluding Capital Indexed, Inflation indexed bonds or any other specific series that ASX may exclude). 	<ul style="list-style-type: none"> Maturity greater than 3 Years and less than 10 years: 3% Maturity greater than 10 years: 4% 	<ul style="list-style-type: none"> Maturity greater than 3 Years and less than 10 years: 4% Maturity greater than 10 years: 6% 		