



APPENDIX 1

EFFECTIVE DATE 31 DECEMBER 2021

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

ASX Code	Tier	Tier Start	Tier End	2021 Q1 PSR \$	Current PSR \$	New PSR \$
GN	1	1	1	\$47,739	\$15,082	\$46,529
GN	2	2	2	\$6,006	\$11,632	\$6,246
GN	3	3	3	\$4,760	\$2,082	\$4,994
GN	4	4	4	\$3,483	\$1,871	\$4,581
GN	5	5	7	\$5,800	\$6,218	\$6,218
GN	6	8	50	\$4,173	\$5,659	\$5,659
GQ	1	1	1	\$47,520	\$18,122	\$49,421
GQ	2	2	2	\$4,368	\$18,561	\$4,543
GQ	3	3	3	\$2,892	\$1,388	\$4,334
GQ	4	4	4	\$4,968	\$1,345	\$5,167
GQ	5	5	7	\$7,142	\$7,485	\$7,485
GQ	6	8	50	\$6,383	\$6,689	\$6,689
GS	1	1	1	\$42,120	\$21,921	\$43,805
GS	2	2	2	\$5,460	\$15,612	\$5,678
GS	3	3	3	\$2,491	\$3,585	\$2,417
GS	4	4	4	\$2,602	\$2,417	\$2,991
GS	5	5	7	\$7,128	\$7,370	\$7,370
GS	6	8	50	\$7,128	\$7,370	\$7,370
GV	1	1	1	\$30,214	\$15,783	\$32,070
GV	2	2	2	\$7,843	\$12,881	\$7,297
GV	3	3	3	\$5,520	\$2,313	\$5,741
GV	4	4	4	\$5,520	\$1,754	\$5,873
GV	5	5	7	\$10,641	\$11,151	\$11,151
GV	6	8	50	\$5,390	\$5,785	\$5,785

ASX Clear (Futures) – Liquidity Add-On Margin Parameter Changes

ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q1 PSR \$	Current PSR \$	New PSR \$
GN	1	1	1	33	\$47,739	\$15,082	\$46,529
GN	1	1	1.25	33	\$50,314	\$15,374	\$49,242
GN	1	1	1.33	33	\$51,138	\$15,468	\$50,110
GN	1	1	1.5	33	\$52,888	\$15,666	\$51,955
GN	1	1	1.67	33	\$54,639	\$15,865	\$53,800
GN	1	1	1.84	33	\$56,390	\$16,064	\$55,645
GN	1	1	2	33	\$58,038	\$16,251	\$57,382
GN	1	1	3	33	\$68,337	\$17,420	\$68,234
GN	2	2	1	18	\$6,006	\$11,632	\$6,246



ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q1 PSR \$	Current PSR \$	New PSR \$
GN	2	2	1.25	18	\$6,382	\$12,242	\$6,839
GN	2	2	1.33	18	\$6,502	\$12,438	\$7,028
GN	2	2	1.5	18	\$6,758	\$12,853	\$7,432
GN	2	2	1.67	18	\$7,014	\$13,268	\$7,835
GN	2	2	1.84	18	\$7,269	\$13,683	\$8,238
GN	2	2	2	18	\$7,510	\$14,074	\$8,617
GN	2	2	3	18	\$9,014	\$16,515	\$10,988
GN	3	3	1	19	\$4,760	\$2,082	\$4,994
GN	3	3	1.25	19	\$4,786	\$2,109	\$5,087
GN	3	3	1.33	19	\$4,794	\$2,118	\$5,117
GN	3	3	1.5	19	\$4,812	\$2,137	\$5,180
GN	3	3	1.67	19	\$4,830	\$2,155	\$5,244
GN	3	3	1.84	19	\$4,847	\$2,174	\$5,307
GN	3	3	2	19	\$4,864	\$2,192	\$5,367
GN	3	3	3	19	\$4,968	\$2,301	\$5,740
GN	4	4	1	17	\$3,688	\$1,871	\$4,581
GN	4	4	1.25	17	\$3,927	\$1,900	\$4,746
GN	4	4	1.33	17	\$4,003	\$1,909	\$4,799
GN	4	4	1.5	17	\$4,165	\$1,929	\$4,911
GN	4	4	1.67	17	\$4,327	\$1,949	\$5,024
GN	4	4	1.84	17	\$4,489	\$1,969	\$5,136
GN	4	4	2	17	\$4,642	\$1,988	\$5,242
GN	4	4	3	17	\$5,595	\$2,104	\$5,902
GN	5	7	1	19	\$6,078	\$6,218	\$6,218
GN	5	7	1.25	19	\$6,449	\$6,572	\$6,572
GN	5	7	1.33	19	\$6,569	\$6,685	\$6,685
GN	5	7	1.5	19	\$6,820	\$6,926	\$6,926
GN	5	7	1.67	19	\$7,073	\$7,166	\$7,166
GN	5	7	1.84	19	\$7,326	\$7,407	\$7,407
GN	5	7	2	19	\$7,563	\$7,633	\$7,633
GN	5	7	3	19	\$9,048	\$9,048	\$9,048
GN	8	50	1	6	\$4,373	\$5,659	\$5,659
GN	8	50	1.25	6	\$4,534	\$5,748	\$5,748
GN	8	50	1.33	6	\$4,585	\$5,777	\$5,777
GN	8	50	1.5	6	\$4,695	\$5,837	\$5,837
GN	8	50	1.67	6	\$4,804	\$5,898	\$5,898
GN	8	50	1.84	6	\$4,913	\$5,958	\$5,958
GN	8	50	2	6	\$5,016	\$6,016	\$6,016
GN	8	50	3	6	\$5,659	\$6,372	\$6,372
GQ	1	1	1	33	\$47,520	\$18,122	\$49,421
GQ	1	1	1.25	33	\$48,735	\$20,818	\$50,685
GQ	1	1	1.33	33	\$49,124	\$21,681	\$51,089
GQ	1	1	1.5	33	\$49,950	\$23,514	\$51,948



ASX

ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q1 PSR \$	Current PSR \$	New PSR \$
GQ	1	1	1.67	33	\$50,776	\$25,348	\$52,808
GQ	1	1	1.84	33	\$51,602	\$27,181	\$53,667
GQ	1	1	2	33	\$52,380	\$28,907	\$54,476
GQ	1	1	3	33	\$57,240	\$39,692	\$59,530
GQ	2	2	1	17	\$4,368	\$18,561	\$4,543
GQ	2	2	1.25	17	\$4,368	\$18,922	\$4,781
GQ	2	2	1.33	17	\$4,368	\$19,038	\$4,857
GQ	2	2	1.5	17	\$4,368	\$19,284	\$5,018
GQ	2	2	1.67	17	\$4,368	\$19,529	\$5,180
GQ	2	2	1.84	17	\$4,368	\$19,775	\$5,342
GQ	2	2	2	17	\$4,368	\$20,006	\$5,494
GQ	2	2	3	17	\$4,368	\$21,452	\$6,445
GQ	3	3	1	15	\$2,892	\$1,388	\$4,334
GQ	3	3	1.25	15	\$2,942	\$1,469	\$4,484
GQ	3	3	1.33	15	\$2,959	\$1,495	\$4,532
GQ	3	3	1.5	15	\$2,993	\$1,550	\$4,634
GQ	3	3	1.67	15	\$3,027	\$1,605	\$4,735
GQ	3	3	1.84	15	\$3,062	\$1,660	\$4,837
GQ	3	3	2	15	\$3,094	\$1,712	\$4,933
GQ	3	3	3	15	\$3,296	\$2,035	\$5,532
GQ	4	4	1	12	\$5,261	\$1,345	\$5,167
GQ	4	4	1.25	12	\$5,556	\$1,396	\$5,425
GQ	4	4	1.33	12	\$5,650	\$1,412	\$5,507
GQ	4	4	1.5	12	\$5,850	\$1,447	\$5,683
GQ	4	4	1.67	12	\$6,049	\$1,482	\$5,858
GQ	4	4	1.84	12	\$6,249	\$1,517	\$6,033
GQ	4	4	2	12	\$6,438	\$1,550	\$6,198
GQ	4	4	3	12	\$7,614	\$1,754	\$7,230
GQ	5	7	1	9	\$7,485	\$7,485	\$7,485
GQ	5	7	1.25	9	\$7,606	\$7,606	\$7,606
GQ	5	7	1.33	9	\$7,645	\$7,645	\$7,645
GQ	5	7	1.5	9	\$7,728	\$7,728	\$7,728
GQ	5	7	1.67	9	\$7,810	\$7,810	\$7,810
GQ	5	7	1.84	9	\$7,892	\$7,892	\$7,892
GQ	5	7	2	9	\$7,970	\$7,970	\$7,970
GQ	5	7	3	9	\$8,455	\$8,455	\$8,455
GQ	8	50	1	10	\$6,689	\$6,689	\$6,689
GQ	8	50	1.25	10	\$6,793	\$6,792	\$6,792
GQ	8	50	1.33	10	\$6,826	\$6,826	\$6,826
GQ	8	50	1.5	10	\$6,896	\$6,896	\$6,896
GQ	8	50	1.67	10	\$6,966	\$6,966	\$6,966
GQ	8	50	1.84	10	\$7,036	\$7,037	\$7,037
GQ	8	50	2	10	\$7,103	\$7,103	\$7,103



ASX

ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q1 PSR \$	Current PSR \$	New PSR \$
GQ	8	50	3	10	\$7,516	\$7,517	\$7,517
GS	1	1	1	4	\$42,120	\$21,921	\$43,805
GS	1	1	1.25	4	\$42,120	\$22,067	\$43,805
GS	1	1	1.33	4	\$42,120	\$22,114	\$43,805
GS	1	1	1.5	4	\$42,120	\$22,213	\$43,805
GS	1	1	1.67	4	\$42,120	\$22,313	\$43,805
GS	1	1	1.84	4	\$42,120	\$22,412	\$43,805
GS	1	1	2	4	\$42,120	\$22,506	\$43,805
GS	1	1	3	4	\$42,120	\$23,090	\$43,805
GS	2	2	1	3	\$5,460	\$15,612	\$5,678
GS	2	2	1.25	3	\$5,460	\$15,684	\$5,678
GS	2	2	1.33	3	\$5,460	\$15,707	\$5,678
GS	2	2	1.5	3	\$5,460	\$15,756	\$5,678
GS	2	2	1.67	3	\$5,460	\$15,806	\$5,678
GS	2	2	1.84	3	\$5,460	\$15,855	\$5,678
GS	2	2	2	3	\$5,460	\$15,901	\$5,678
GS	2	2	3	3	\$5,460	\$16,190	\$5,678
GS	3	3	1	2	\$2,491	\$3,585	\$2,417
GS	3	3	1.25	2	\$2,663	\$3,787	\$2,617
GS	3	3	1.33	2	\$2,718	\$3,852	\$2,681
GS	3	3	1.5	2	\$2,834	\$3,990	\$2,818
GS	3	3	1.67	2	\$2,951	\$4,127	\$2,954
GS	3	3	1.84	2	\$3,068	\$4,265	\$3,090
GS	3	3	2	2	\$3,178	\$4,394	\$3,218
GS	3	3	3	2	\$3,864	\$5,204	\$4,019
GS	4	4	1	2	\$2,756	\$2,417	\$2,991
GS	4	4	1.25	2	\$2,762	\$2,617	\$3,169
GS	4	4	1.33	2	\$2,764	\$2,681	\$3,226
GS	4	4	1.5	2	\$2,768	\$2,818	\$3,347
GS	4	4	1.67	2	\$2,772	\$2,954	\$3,468
GS	4	4	1.84	2	\$2,777	\$3,090	\$3,590
GS	4	4	2	2	\$2,781	\$3,218	\$3,704
GS	4	4	3	2	\$2,806	\$4,019	\$4,416
GS	5	7	1	5	\$7,470	\$7,370	\$7,370
GS	5	7	1.25	5	\$7,834	\$7,722	\$7,722
GS	5	7	1.33	5	\$7,950	\$7,835	\$7,835
GS	5	7	1.5	5	\$8,197	\$8,074	\$8,074
GS	5	7	1.67	5	\$8,445	\$8,314	\$8,314
GS	5	7	1.84	5	\$8,692	\$8,553	\$8,553
GS	5	7	2	5	\$8,925	\$8,778	\$8,778
GS	5	7	3	5	\$10,379	\$10,187	\$10,187
GS	8	50	1	1	\$7,470	\$7,370	\$7,370
GS	8	50	1.25	1	\$8,083	\$7,722	\$7,722



ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q1 PSR \$	Current PSR \$	New PSR \$
GS	8	50	1.33	1	\$8,279	\$7,835	\$7,835
GS	8	50	1.5	1	\$8,696	\$8,074	\$8,074
GS	8	50	1.67	1	\$9,112	\$8,314	\$8,314
GS	8	50	1.84	1	\$9,529	\$8,553	\$8,553
GS	8	50	2	1	\$9,921	\$8,778	\$8,778
GS	8	50	3	1	\$12,373	\$10,187	\$10,187
GV	1	1	1	35	\$30,214	\$15,783	\$32,070
GV	1	1	1.25	35	\$33,173	\$17,098	\$34,283
GV	1	1	1.33	35	\$34,120	\$17,519	\$34,991
GV	1	1	1.5	35	\$36,133	\$18,414	\$36,496
GV	1	1	1.67	35	\$38,145	\$19,308	\$38,001
GV	1	1	1.84	35	\$40,158	\$20,203	\$39,505
GV	1	1	2	35	\$42,052	\$21,044	\$40,922
GV	1	1	3	35	\$53,889	\$26,306	\$49,773
GV	2	2	1	13	\$7,843	\$12,881	\$7,297
GV	2	2	1.25	13	\$8,023	\$13,201	\$7,592
GV	2	2	1.33	13	\$8,080	\$13,303	\$7,686
GV	2	2	1.5	13	\$8,203	\$13,521	\$7,886
GV	2	2	1.67	13	\$8,325	\$13,738	\$8,086
GV	2	2	1.84	13	\$8,447	\$13,956	\$8,287
GV	2	2	2	13	\$8,562	\$14,160	\$8,475
GV	2	2	3	13	\$9,282	\$15,440	\$9,653
GV	3	3	1	10	\$5,520	\$2,313	\$5,741
GV	3	3	1.25	10	\$5,658	\$2,385	\$5,884
GV	3	3	1.33	10	\$5,702	\$2,408	\$5,930
GV	3	3	1.5	10	\$5,796	\$2,458	\$6,028
GV	3	3	1.67	10	\$5,890	\$2,507	\$6,126
GV	3	3	1.84	10	\$5,984	\$2,556	\$6,223
GV	3	3	2	10	\$6,072	\$2,602	\$6,315
GV	3	3	3	10	\$6,624	\$2,891	\$6,889
GV	4	4	1	16	\$5,846	\$1,754	\$5,873
GV	4	4	1.25	16	\$5,846	\$1,754	\$5,873
GV	4	4	1.33	16	\$5,846	\$1,754	\$5,873
GV	4	4	1.5	16	\$5,846	\$1,754	\$5,873
GV	4	4	1.67	16	\$5,846	\$1,754	\$5,873
GV	4	4	1.84	16	\$5,846	\$1,754	\$5,873
GV	4	4	2	16	\$5,846	\$1,754	\$5,873
GV	4	4	3	16	\$5,846	\$1,754	\$5,873
GV	5	7	1	16	\$11,152	\$11,151	\$11,151
GV	5	7	1.25	16	\$11,314	\$11,313	\$11,313
GV	5	7	1.33	16	\$11,366	\$11,365	\$11,365
GV	5	7	1.5	16	\$11,477	\$11,476	\$11,476
GV	5	7	1.67	16	\$11,587	\$11,586	\$11,586



ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q1 PSR \$	Current PSR \$	New PSR \$
GV	5	7	1.84	16	\$11,697	\$11,697	\$11,697
GV	5	7	2	16	\$11,800	\$11,800	\$11,800
GV	5	7	3	16	\$12,450	\$12,450	\$12,450
GV	8	50	1	6	\$5,649	\$5,785	\$5,785
GV	8	50	1.25	6	\$5,805	\$5,924	\$5,924
GV	8	50	1.33	6	\$5,855	\$5,968	\$5,968
GV	8	50	1.5	6	\$5,961	\$6,063	\$6,063
GV	8	50	1.67	6	\$6,067	\$6,158	\$6,158
GV	8	50	1.84	6	\$6,174	\$6,252	\$6,252
GV	8	50	2	6	\$6,273	\$6,341	\$6,341
GV	8	50	3	6	\$6,898	\$6,897	\$6,897