



APPENDIX 1

EFFECTIVE DATE 30 JUNE 2021

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

ASX Code	Tier	Tier Start	Tier End	Current PSR \$	New PSR \$
GN	1	1	1	\$7,859	\$9,311
GN	2	2	2	\$4,760	\$6,761
GN	3	3	3	\$3,688	\$5,026
GN	4	4	4	\$6,622	\$2,082
GN	5	5	7	\$6,078	\$6,218
GN	6	8	50	\$4,373	\$5,659
GQ	1	1	1	\$3,822	\$3,952
GQ	2	2	2	\$2,892	\$6,919
GQ	3	3	3	\$6,676	\$5,997
GQ	4	4	4	\$7,301	\$1,485
GQ	5	5	7	\$7,485	\$7,485
GQ	6	8	50	\$6,689	\$6,689
GS	1	1	1	\$19,716	\$28,704
GS	2	2	2	\$10,705	\$7,864
GS	3	3	3	\$2,756	\$12,066
GS	4	4	4	\$11,088	\$3,585
GS	5	5	7	\$7,470	\$7,370
GS	6	8	50	\$7,470	\$7,370
GV	1	1	1	\$7,095	\$5,275
GV	2	2	2	\$5,378	\$5,873
GV	3	3	3	\$5,846	\$11,491
GV	4	4	4	\$7,758	\$1,601
GV	5	5	7	\$11,152	\$11,151
GV	6	8	50	\$5,649	\$5,785

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

ASXCode	Tier Start	Tier End	Return Scalar	Current ASX Portfolio	New ASX Portfolio	Current PSR \$	New PSR \$
GN	1	1	1	12	11	\$7,859	\$9,311
GN	1	1	1.25	12	11	\$8,003	\$9,362
GN	1	1	1.33	12	11	\$8,050	\$9,378
GN	1	1	1.5	12	11	\$8,148	\$9,412
GN	1	1	1.67	12	11	\$8,246	\$9,446
GN	1	1	1.84	12	11	\$8,344	\$9,481
GN	1	1	2	12	11	\$8,436	\$9,513
GN	1	1	3	12	11	\$9,014	\$9,715
GN	2	2	1	24	17	\$4,760	\$6,761
GN	2	2	1.25	24	17	\$4,786	\$6,870



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GN	2	2	1.33	24	17	\$4,794	\$6,905
GN	2	2	1.5	24	17	\$4,812	\$6,980
GN	2	2	1.67	24	17	\$4,830	\$7,054
GN	2	2	1.84	24	17	\$4,847	\$7,128
GN	2	2	2	24	17	\$4,864	\$7,198
GN	2	2	3	24	17	\$4,968	\$7,635
GN	3	3	1	27	22	\$3,688	\$5,026
GN	3	3	1.25	27	22	\$3,927	\$5,402
GN	3	3	1.33	27	22	\$4,003	\$5,522
GN	3	3	1.5	27	22	\$4,165	\$5,778
GN	3	3	1.67	27	22	\$4,327	\$6,033
GN	3	3	1.84	27	22	\$4,489	\$6,289
GN	3	3	2	27	22	\$4,642	\$6,529
GN	3	3	3	27	22	\$5,595	\$8,032
GN	4	4	1	21	9	\$6,622	\$2,082
GN	4	4	1.25	21	9	\$6,847	\$2,109
GN	4	4	1.33	21	9	\$6,919	\$2,118
GN	4	4	1.5	21	9	\$7,072	\$2,137
GN	4	4	1.67	21	9	\$7,226	\$2,155
GN	4	4	1.84	21	9	\$7,379	\$2,174
GN	4	4	2	21	9	\$7,523	\$2,192
GN	4	4	3	21	9	\$8,424	\$2,301
GN	5	7	1	18	19	\$6,078	\$6,218
GN	5	7	1.25	18	19	\$6,449	\$6,572
GN	5	7	1.33	18	19	\$6,569	\$6,685
GN	5	7	1.5	18	19	\$6,820	\$6,926
GN	5	7	1.67	18	19	\$7,073	\$7,166
GN	5	7	1.84	18	19	\$7,326	\$7,407
GN	5	7	2	18	19	\$7,563	\$7,633
GN	5	7	3	18	19	\$9,048	\$9,048
GN	8	50	1	18	6	\$4,373	\$5,659
GN	8	50	1.25	18	6	\$4,534	\$5,748
GN	8	50	1.33	18	6	\$4,585	\$5,777
GN	8	50	1.5	18	6	\$4,695	\$5,837
GN	8	50	1.67	18	6	\$4,804	\$5,898
GN	8	50	1.84	18	6	\$4,913	\$5,958
GN	8	50	2	18	6	\$5,016	\$6,016
GN	8	50	3	18	6	\$5,659	\$6,372
GQ	1	1	1	12	9	\$3,822	\$3,952
GQ	1	1	1.25	12	9	\$3,890	\$4,079
GQ	1	1	1.33	12	9	\$3,912	\$4,119
GQ	1	1	1.5	12	9	\$3,958	\$4,206
GQ	1	1	1.67	12	9	\$4,005	\$4,292
GQ	1	1	1.84	12	9	\$4,051	\$4,379
GQ	1	1	2	12	9	\$4,095	\$4,461



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GQ	1	1	3	12	9	\$4,368	\$4,968
GQ	2	2	1	18	18	\$2,892	\$6,919
GQ	2	2	1.25	18	18	\$2,942	\$7,210
GQ	2	2	1.33	18	18	\$2,959	\$7,303
GQ	2	2	1.5	18	18	\$2,993	\$7,501
GQ	2	2	1.67	18	18	\$3,027	\$7,699
GQ	2	2	1.84	18	18	\$3,062	\$7,897
GQ	2	2	2	18	18	\$3,094	\$8,084
GQ	2	2	3	18	18	\$3,296	\$9,248
GQ	3	3	1	12	20	\$6,676	\$5,997
GQ	3	3	1.25	12	20	\$6,718	\$6,393
GQ	3	3	1.33	12	20	\$6,732	\$6,520
GQ	3	3	1.5	12	20	\$6,761	\$6,790
GQ	3	3	1.67	12	20	\$6,789	\$7,059
GQ	3	3	1.84	12	20	\$6,818	\$7,328
GQ	3	3	2	12	20	\$6,845	\$7,582
GQ	3	3	3	12	20	\$7,015	\$9,167
GQ	4	4	1	15	9	\$7,301	\$1,485
GQ	4	4	1.25	15	9	\$7,655	\$1,517
GQ	4	4	1.33	15	9	\$7,769	\$1,528
GQ	4	4	1.5	15	9	\$8,010	\$1,550
GQ	4	4	1.67	15	9	\$8,251	\$1,571
GQ	4	4	1.84	15	9	\$8,493	\$1,593
GQ	4	4	2	15	9	\$8,719	\$1,614
GQ	4	4	3	15	9	\$10,139	\$1,743
GQ	5	7	1	15	9	\$7,485	\$7,485
GQ	5	7	1.25	15	9	\$7,606	\$7,606
GQ	5	7	1.33	15	9	\$7,645	\$7,645
GQ	5	7	1.5	15	9	\$7,728	\$7,728
GQ	5	7	1.67	15	9	\$7,810	\$7,810
GQ	5	7	1.84	15	9	\$7,892	\$7,892
GQ	5	7	2	15	9	\$7,970	\$7,970
GQ	5	7	3	15	9	\$8,455	\$8,455
GQ	8	50	1	15	10	\$6,689	\$6,689
GQ	8	50	1.25	15	10	\$6,793	\$6,792
GQ	8	50	1.33	15	10	\$6,826	\$6,826
GQ	8	50	1.5	15	10	\$6,896	\$6,896
GQ	8	50	1.67	15	10	\$6,966	\$6,966
GQ	8	50	1.84	15	10	\$7,036	\$7,037
GQ	8	50	2	15	10	\$7,103	\$7,103
GQ	8	50	3	15	10	\$7,516	\$7,517
GS	1	1	1	3	1	\$19,716	\$28,704
GS	1	1	1.25	3	1	\$20,391	\$29,049
GS	1	1	1.33	3	1	\$20,607	\$29,160
GS	1	1	1.5	3	1	\$21,066	\$29,394



ASX

GS	1	1	1.67	3	1	\$21,525	\$29,629
GS	1	1	1.84	3	1	\$21,984	\$29,864
GS	1	1	2	3	1	\$22,416	\$30,085
GS	1	1	3	3	1	\$25,116	\$31,464
GS	2	2	1	6	5	\$10,705	\$7,864
GS	2	2	1.25	6	5	\$12,016	\$8,202
GS	2	2	1.33	6	5	\$12,436	\$8,311
GS	2	2	1.5	6	5	\$13,328	\$8,541
GS	2	2	1.67	6	5	\$14,220	\$8,771
GS	2	2	1.84	6	5	\$15,112	\$9,001
GS	2	2	2	6	5	\$15,951	\$9,218
GS	2	2	3	6	5	\$21,197	\$10,572
GS	3	3	1	3	4	\$2,756	\$12,066
GS	3	3	1.25	3	4	\$2,762	\$12,968
GS	3	3	1.33	3	4	\$2,764	\$13,257
GS	3	3	1.5	3	4	\$2,768	\$13,870
GS	3	3	1.67	3	4	\$2,772	\$14,483
GS	3	3	1.84	3	4	\$2,777	\$15,097
GS	3	3	2	3	4	\$2,781	\$15,674
GS	3	3	3	3	4	\$2,806	\$19,282
GS	4	4	1	3	1	\$11,088	\$3,585
GS	4	4	1.25	3	1	\$11,316	\$3,787
GS	4	4	1.33	3	1	\$11,390	\$3,852
GS	4	4	1.5	3	1	\$11,545	\$3,990
GS	4	4	1.67	3	1	\$11,700	\$4,127
GS	4	4	1.84	3	1	\$11,855	\$4,265
GS	4	4	2	3	1	\$12,002	\$4,394
GS	4	4	3	3	1	\$12,914	\$5,204
GS	5	7	1	3	5	\$7,470	\$7,370
GS	5	7	1.25	3	5	\$7,834	\$7,722
GS	5	7	1.33	3	5	\$7,950	\$7,835
GS	5	7	1.5	3	5	\$8,197	\$8,074
GS	5	7	1.67	3	5	\$8,445	\$8,314
GS	5	7	1.84	3	5	\$8,692	\$8,553
GS	5	7	2	3	5	\$8,925	\$8,778
GS	5	7	3	3	5	\$10,379	\$10,187
GS	8	50	1	3	1	\$7,470	\$7,370
GS	8	50	1.25	3	1	\$8,083	\$7,722
GS	8	50	1.33	3	1	\$8,279	\$7,835
GS	8	50	1.5	3	1	\$8,696	\$8,074
GS	8	50	1.67	3	1	\$9,112	\$8,314
GS	8	50	1.84	3	1	\$9,529	\$8,553
GS	8	50	2	3	1	\$9,921	\$8,778
GS	8	50	3	3	1	\$12,373	\$10,187
GV	1	1	1	18	8	\$7,095	\$5,275



ASX

GV	1	1	1.25	18	8	\$7,300	\$5,325
GV	1	1	1.33	18	8	\$7,366	\$5,341
GV	1	1	1.5	18	8	\$7,505	\$5,375
GV	1	1	1.67	18	8	\$7,645	\$5,409
GV	1	1	1.84	18	8	\$7,784	\$5,443
GV	1	1	2	18	8	\$7,916	\$5,475
GV	1	1	3	18	8	\$8,736	\$5,674
GV	2	2	1	15	18	\$5,378	\$5,873
GV	2	2	1.25	15	18	\$5,421	\$5,873
GV	2	2	1.33	15	18	\$5,435	\$5,873
GV	2	2	1.5	15	18	\$5,465	\$5,873
GV	2	2	1.67	15	18	\$5,494	\$5,873
GV	2	2	1.84	15	18	\$5,524	\$5,873
GV	2	2	2	15	18	\$5,552	\$5,873
GV	2	2	3	15	18	\$5,725	\$5,873
GV	3	3	1	15	23	\$5,846	\$11,491
GV	3	3	1.25	15	23	\$5,846	\$11,955
GV	3	3	1.33	15	23	\$5,846	\$12,103
GV	3	3	1.5	15	23	\$5,846	\$12,419
GV	3	3	1.67	15	23	\$5,846	\$12,735
GV	3	3	1.84	15	23	\$5,846	\$13,050
GV	3	3	2	15	23	\$5,846	\$13,347
GV	3	3	3	15	23	\$5,846	\$15,203
GV	4	4	1	12	4	\$7,758	\$1,601
GV	4	4	1.25	12	4	\$7,912	\$1,764
GV	4	4	1.33	12	4	\$7,961	\$1,816
GV	4	4	1.5	12	4	\$8,065	\$1,927
GV	4	4	1.67	12	4	\$8,169	\$2,038
GV	4	4	1.84	12	4	\$8,274	\$2,149
GV	4	4	2	12	4	\$8,372	\$2,253
GV	4	4	3	12	4	\$8,986	\$2,905
GV	5	7	1	15	16	\$11,152	\$11,151
GV	5	7	1.25	15	16	\$11,314	\$11,313
GV	5	7	1.33	15	16	\$11,366	\$11,365
GV	5	7	1.5	15	16	\$11,477	\$11,476
GV	5	7	1.67	15	16	\$11,587	\$11,586
GV	5	7	1.84	15	16	\$11,697	\$11,697
GV	5	7	2	15	16	\$11,800	\$11,800
GV	5	7	3	15	16	\$12,450	\$12,450
GV	8	50	1	15	6	\$5,649	\$5,785
GV	8	50	1.25	15	6	\$5,805	\$5,924
GV	8	50	1.33	15	6	\$5,855	\$5,968
GV	8	50	1.5	15	6	\$5,961	\$6,063
GV	8	50	1.67	15	6	\$6,067	\$6,158
GV	8	50	1.84	15	6	\$6,174	\$6,252



GV	8	50	2	15	6	\$6,273	\$6,341
GV	8	50	3	15	6	\$6,898	\$6,897