



APPENDIX 1

EFFECTIVE DATE 31 MARCH 2021

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

ASX Code	Tier	TierStart	TierEnd	Current PSR \$	New PSR \$
GN	1	1	1	\$47,739	\$7,859
GN	2	2	2	\$6,006	\$4,760
GN	3	3	3	\$4,760	\$3,688
GN	4	4	4	\$3,688	\$6,622
GN	5	5	7	\$6,078	\$6,078
GN	6	8	50	\$4,373	\$4,373
GQ	1	1	1	\$47,520	\$3,822
GQ	2	2	2	\$4,368	\$2,892
GQ	3	3	3	\$2,892	\$6,676
GQ	4	4	4	\$5,261	\$7,301
GQ	5	5	7	\$7,485	\$7,485
GQ	6	8	50	\$6,689	\$6,689
GS	1	1	1	\$42,120	\$19,716
GS	2	2	2	\$5,460	\$10,705
GS	3	3	3	\$2,491	\$2,756
GS	4	4	4	\$2,756	\$11,088
GS	5	5	7	\$7,470	\$7,470
GS	6	8	50	\$7,470	\$7,470
GV	1	1	1	\$30,214	\$7,095
GV	2	2	2	\$7,843	\$5,378
GV	3	3	3	\$5,520	\$5,846
GV	4	4	4	\$5,846	\$7,758
GV	5	5	7	\$11,152	\$11,152
GV	6	8	50	\$5,649	\$5,649

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	\$47,739	\$7,859
GN	1	1	1.25	12	\$50,314	\$8,003
GN	1	1	1.33	12	\$51,138	\$8,050
GN	1	1	1.5	12	\$52,888	\$8,148
GN	1	1	1.67	12	\$54,639	\$8,246
GN	1	1	1.84	12	\$56,390	\$8,344
GN	1	1	2	12	\$58,038	\$8,436
GN	1	1	3	12	\$68,337	\$9,014
GN	2	2	1	24	\$6,006	\$4,760
GN	2	2	1.25	24	\$6,382	\$4,786
GN	2	2	1.33	24	\$6,502	\$4,794
GN	2	2	1.5	24	\$6,758	\$4,812
GN	2	2	1.67	24	\$7,014	\$4,830
GN	2	2	1.84	24	\$7,269	\$4,847



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR %	New PSR \$
GN	2	2	2	24	\$7,510	\$4,864
GN	2	2	3	24	\$9,014	\$4,968
GN	3	3	1	27	\$4,760	\$3,688
GN	3	3	1.25	27	\$4,786	\$3,927
GN	3	3	1.33	27	\$4,794	\$4,003
GN	3	3	1.5	27	\$4,812	\$4,165
GN	3	3	1.67	27	\$4,830	\$4,327
GN	3	3	1.84	27	\$4,847	\$4,489
GN	3	3	2	27	\$4,864	\$4,642
GN	3	3	3	27	\$4,968	\$5,595
GN	4	4	1	21	\$3,688	\$6,622
GN	4	4	1.25	21	\$3,927	\$6,847
GN	4	4	1.33	21	\$4,003	\$6,919
GN	4	4	1.5	21	\$4,165	\$7,072
GN	4	4	1.67	21	\$4,327	\$7,226
GN	4	4	1.84	21	\$4,489	\$7,379
GN	4	4	2	21	\$4,642	\$7,523
GN	4	4	3	21	\$5,595	\$8,424
GN	5	7	1	18	\$6,078	\$6,078
GN	5	7	1.25	18	\$6,449	\$6,449
GN	5	7	1.33	18	\$6,569	\$6,569
GN	5	7	1.5	18	\$6,820	\$6,820
GN	5	7	1.67	18	\$7,073	\$7,073
GN	5	7	1.84	18	\$7,326	\$7,326
GN	5	7	2	18	\$7,563	\$7,563
GN	5	7	3	18	\$9,048	\$9,048
GN	8	50	1	18	\$4,373	\$4,373
GN	8	50	1.25	18	\$4,534	\$4,534
GN	8	50	1.33	18	\$4,585	\$4,585
GN	8	50	1.5	18	\$4,695	\$4,695
GN	8	50	1.67	18	\$4,804	\$4,804
GN	8	50	1.84	18	\$4,913	\$4,913
GN	8	50	2	18	\$5,016	\$5,016
GN	8	50	3	18	\$5,659	\$5,659
GQ	1	1	1	12	\$47,520	\$3,822
GQ	1	1	1.25	12	\$48,735	\$3,890
GQ	1	1	1.33	12	\$49,124	\$3,912
GQ	1	1	1.5	12	\$49,950	\$3,958
GQ	1	1	1.67	12	\$50,776	\$4,005
GQ	1	1	1.84	12	\$51,602	\$4,051
GQ	1	1	2	12	\$52,380	\$4,095
GQ	1	1	3	12	\$57,240	\$4,368
GQ	2	2	1	18	\$4,368	\$2,892
GQ	2	2	1.25	18	\$4,368	\$2,942
GQ	2	2	1.33	18	\$4,368	\$2,959
GQ	2	2	1.5	18	\$4,368	\$2,993
GQ	2	2	1.67	18	\$4,368	\$3,027
GQ	2	2	1.84	18	\$4,368	\$3,062



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR %	New PSR \$
GQ	2	2	2	18	\$4,368	\$3,094
GQ	2	2	3	18	\$4,368	\$3,296
GQ	3	3	1	12	\$2,892	\$6,676
GQ	3	3	1.25	12	\$2,942	\$6,718
GQ	3	3	1.33	12	\$2,959	\$6,732
GQ	3	3	1.5	12	\$2,993	\$6,761
GQ	3	3	1.67	12	\$3,027	\$6,789
GQ	3	3	1.84	12	\$3,062	\$6,818
GQ	3	3	2	12	\$3,094	\$6,845
GQ	3	3	3	12	\$3,296	\$7,015
GQ	4	4	1	15	\$5,261	\$7,301
GQ	4	4	1.25	15	\$5,556	\$7,655
GQ	4	4	1.33	15	\$5,650	\$7,769
GQ	4	4	1.5	15	\$5,850	\$8,010
GQ	4	4	1.67	15	\$6,049	\$8,251
GQ	4	4	1.84	15	\$6,249	\$8,493
GQ	4	4	2	15	\$6,438	\$8,719
GQ	4	4	3	15	\$7,614	\$10,139
GQ	5	7	1	15	\$7,485	\$7,485
GQ	5	7	1.25	15	\$7,606	\$7,606
GQ	5	7	1.33	15	\$7,645	\$7,645
GQ	5	7	1.5	15	\$7,728	\$7,728
GQ	5	7	1.67	15	\$7,810	\$7,810
GQ	5	7	1.84	15	\$7,892	\$7,892
GQ	5	7	2	15	\$7,970	\$7,970
GQ	5	7	3	15	\$8,455	\$8,455
GQ	8	50	1	15	\$6,689	\$6,689
GQ	8	50	1.25	15	\$6,793	\$6,793
GQ	8	50	1.33	15	\$6,826	\$6,826
GQ	8	50	1.5	15	\$6,896	\$6,896
GQ	8	50	1.67	15	\$6,966	\$6,966
GQ	8	50	1.84	15	\$7,036	\$7,036
GQ	8	50	2	15	\$7,103	\$7,103
GQ	8	50	3	15	\$7,516	\$7,516
GS	1	1	1	3	\$42,120	\$19,716
GS	1	1	1.25	3	\$42,120	\$20,391
GS	1	1	1.33	3	\$42,120	\$20,607
GS	1	1	1.5	3	\$42,120	\$21,066
GS	1	1	1.67	3	\$42,120	\$21,525
GS	1	1	1.84	3	\$42,120	\$21,984
GS	1	1	2	3	\$42,120	\$22,416
GS	1	1	3	3	\$42,120	\$25,116
GS	2	2	1	6	\$5,460	\$10,705
GS	2	2	1.25	6	\$5,460	\$12,016
GS	2	2	1.33	6	\$5,460	\$12,436
GS	2	2	1.5	6	\$5,460	\$13,328
GS	2	2	1.67	6	\$5,460	\$14,220
GS	2	2	1.84	6	\$5,460	\$15,112



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR %	New PSR \$
GS	2	2	2	6	\$5,460	\$15,951
GS	2	2	3	6	\$5,460	\$21,197
GS	3	3	1	3	\$2,491	\$2,756
GS	3	3	1.25	3	\$2,663	\$2,762
GS	3	3	1.33	3	\$2,718	\$2,764
GS	3	3	1.5	3	\$2,834	\$2,768
GS	3	3	1.67	3	\$2,951	\$2,772
GS	3	3	1.84	3	\$3,068	\$2,777
GS	3	3	2	3	\$3,178	\$2,781
GS	3	3	3	3	\$3,864	\$2,806
GS	4	4	1	3	\$2,756	\$11,088
GS	4	4	1.25	3	\$2,762	\$11,316
GS	4	4	1.33	3	\$2,764	\$11,390
GS	4	4	1.5	3	\$2,768	\$11,545
GS	4	4	1.67	3	\$2,772	\$11,700
GS	4	4	1.84	3	\$2,777	\$11,855
GS	4	4	2	3	\$2,781	\$12,002
GS	4	4	3	3	\$2,806	\$12,914
GS	5	7	1	3	\$7,470	\$7,470
GS	5	7	1.25	3	\$7,834	\$7,834
GS	5	7	1.33	3	\$7,950	\$7,950
GS	5	7	1.5	3	\$8,197	\$8,197
GS	5	7	1.67	3	\$8,445	\$8,445
GS	5	7	1.84	3	\$8,692	\$8,692
GS	5	7	2	3	\$8,925	\$8,925
GS	5	7	3	3	\$10,379	\$10,379
GS	8	50	1	3	\$7,470	\$7,470
GS	8	50	1.25	3	\$8,083	\$8,083
GS	8	50	1.33	3	\$8,279	\$8,279
GS	8	50	1.5	3	\$8,696	\$8,696
GS	8	50	1.67	3	\$9,112	\$9,112
GS	8	50	1.84	3	\$9,529	\$9,529
GS	8	50	2	3	\$9,921	\$9,921
GS	8	50	3	3	\$12,373	\$12,373
GV	1	1	1	18	\$30,214	\$7,095
GV	1	1	1.25	18	\$33,173	\$7,300
GV	1	1	1.33	18	\$34,120	\$7,366
GV	1	1	1.5	18	\$36,133	\$7,505
GV	1	1	1.67	18	\$38,145	\$7,645
GV	1	1	1.84	18	\$40,158	\$7,784
GV	1	1	2	18	\$42,052	\$7,916
GV	1	1	3	18	\$53,889	\$8,736
GV	2	2	1	15	\$7,843	\$5,378
GV	2	2	1.25	15	\$8,023	\$5,421
GV	2	2	1.33	15	\$8,080	\$5,435
GV	2	2	1.5	15	\$8,203	\$5,465
GV	2	2	1.67	15	\$8,325	\$5,494
GV	2	2	1.84	15	\$8,447	\$5,524



ASX Code	TierStart	TierEnd	Return Scalar	ASX Portfolio	Current PSR %	New PSR \$
GV	2	2	2	15	\$8,562	\$5,552
GV	2	2	3	15	\$9,282	\$5,725
GV	3	3	1	15	\$5,520	\$5,846
GV	3	3	1.25	15	\$5,658	\$5,846
GV	3	3	1.33	15	\$5,702	\$5,846
GV	3	3	1.5	15	\$5,796	\$5,846
GV	3	3	1.67	15	\$5,890	\$5,846
GV	3	3	1.84	15	\$5,984	\$5,846
GV	3	3	2	15	\$6,072	\$5,846
GV	3	3	3	15	\$6,624	\$5,846
GV	4	4	1	12	\$5,846	\$7,758
GV	4	4	1.25	12	\$5,846	\$7,912
GV	4	4	1.33	12	\$5,846	\$7,961
GV	4	4	1.5	12	\$5,846	\$8,065
GV	4	4	1.67	12	\$5,846	\$8,169
GV	4	4	1.84	12	\$5,846	\$8,274
GV	4	4	2	12	\$5,846	\$8,372
GV	4	4	3	12	\$5,846	\$8,986
GV	5	7	1	15	\$11,152	\$11,152
GV	5	7	1.25	15	\$11,314	\$11,314
GV	5	7	1.33	15	\$11,366	\$11,366
GV	5	7	1.5	15	\$11,477	\$11,477
GV	5	7	1.67	15	\$11,587	\$11,587
GV	5	7	1.84	15	\$11,697	\$11,697
GV	5	7	2	15	\$11,800	\$11,800
GV	5	7	3	15	\$12,450	\$12,450
GV	8	50	1	15	\$5,649	\$5,649
GV	8	50	1.25	15	\$5,805	\$5,805
GV	8	50	1.33	15	\$5,855	\$5,855
GV	8	50	1.5	15	\$5,961	\$5,961
GV	8	50	1.67	15	\$6,067	\$6,067
GV	8	50	1.84	15	\$6,174	\$6,174
GV	8	50	2	15	\$6,273	\$6,273
GV	8	50	3	15	\$6,898	\$6,898