



APPENDIX 2

EFFECTIVE DATE 29 NOVEMBER 2021

ASX Clear (Futures) – Australian Electricity (ICC) Margin Parameter Changes

Code A	Commodity A	Code B	Commodity B	Delta Spread A	Delta Spread B	Current ICC	New ICC
BV	VIC Base Quarter Futures	BN	NSW Base Quarter Futures	1	1	50%	55%
BN	NSW Base Quarter Futures	BQ	QLD Base Quarter Futures	1	1	45%	55%

ASX Clear (Futures) – New Zealand Electricity (ICC) Margin Parameter Changes

Code A	Commodity A	Code B	Commodity B	Delta Spread A	Delta Spread B	Current ICC	New ICC
EA	Otahuhu Base Quarter Futures	ED	Otahuhu Base Month Futures	1	3	35%	45%
EE	Benmore Base Quarter Futures	EH	Benmore Base Month Futures	1	3	35%	45%