



APPENDIX 1

EFFECTIVE DATE 29 NOVEMBER 2021

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

Commodity Name	ASX Code	Tier	Tier Start	Tier End	Current PSR	New PSR	Move in PSR
NSW Base Quarter Futures	BN	2	2	2	16%	17%	Up
NSW Base Quarter Futures	BN	9	10	50	8%	7%	Down
QLD Base Quarter Futures	BQ	2	2	2	16%	22%	Up
QLD Base Quarter Futures	BQ	4	4	4	9%	10%	Up
SA Base Quarter Futures	BS	1	1	1	24%	26%	Up
SA Base Quarter Futures	BS	3	3	3	11%	12%	Up
SA Base Quarter Futures	BS	8	8	9	8%	9%	Up
VIC Base Quarter Futures	BV	4	4	4	13%	12%	Down
VIC Base Quarter Futures	BV	5	5	5	14%	12%	Down
VIC Base Quarter Futures	BV	6	6	6	11%	10%	Down
VIC Base Quarter Futures	BV	7	7	7	10%	9%	Down
VIC Base Quarter Futures	BV	8	8	9	14%	11%	Down
VIC Base Quarter Futures	BV	9	10	50	10%	9%	Down
NSW Base Strip Options	HN	1	1	1	9%	11%	Up
QLD Base Strip Options	HQ	1	1	1	11%	14%	Up
QLD Base Strip Options	HQ	2	2	2	8%	9%	Up
SA Base Strip Options	HS	1	1	1	9%	10%	Up
VIC Base Strip Options	HV	1	1	1	13%	14%	Up
VIC Base Strip Options	HV	2	2	2	13%	12%	Down
VIC Base Strip Options	HV	3	3	3	11%	10%	Down
NSW Peak Quarter Futures	PN	2	2	2	19%	18%	Down
NSW Peak Quarter Futures	PN	3	3	3	14%	12%	Down
QLD Peak Quarter Futures	PQ	1	1	1	25%	37%	Up
QLD Peak Quarter Futures	PQ	2	2	2	17%	20%	Up
QLD Peak Quarter Futures	PQ	4	4	4	17%	18%	Up
QLD Peak Quarter Futures	PQ	5	5	50	10%	13%	Up
SA Peak Quarter Futures	PS	3	4	50	13%	11%	Down
VIC Peak Quarter Futures	PV	3	3	3	13%	14%	Up
VIC Peak Quarter Futures	PV	5	5	50	14%	13%	Down
AU Wallumbilla Natural Gas Quarter Futures	GK	1	1	50	41%	37%	Down

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

Commodity Name	ASX Code	Tier Start	Tier End	Return Scalar	Current ASX Portfolio	New ASX Portfolio	Current PSR	New PSR	Move in PSR
NSW Base Quarter Futures	BN	1	1	1.5	36	39	23%	26%	Up
NSW Base Quarter Futures	BN	1	1	1.67	36	39	25%	27%	Up
NSW Base Quarter Futures	BN	1	1	1.84	36	39	25%	27%	Up
NSW Base Quarter Futures	BN	1	1	2	36	39	25%	27%	Up
NSW Base Quarter Futures	BN	1	1	3	36	39	27%	28%	Up



ASX

Commodity Name	ASXCode	Tier Start	Tier End	Return Scalar	Current ASX Portfolio	New ASX Portfolio	Current PSR	New PSR	Move in PSR
NSW Base Quarter Futures	BN	2	2	1	96	105	16%	17%	Up
NSW Base Quarter Futures	BN	2	2	1.25	96	105	16%	17%	Up
NSW Base Quarter Futures	BN	2	2	1.33	96	105	16%	17%	Up
NSW Base Quarter Futures	BN	2	2	1.5	96	105	16%	17%	Up
NSW Base Quarter Futures	BN	2	2	1.67	96	105	16%	17%	Up
NSW Base Quarter Futures	BN	2	2	1.84	96	105	16%	17%	Up
NSW Base Quarter Futures	BN	2	2	2	96	105	16%	17%	Up
NSW Base Quarter Futures	BN	2	2	3	96	105	18%	17%	Down
NSW Base Quarter Futures	BN	6	6	1.25	69	60	8%	9%	Up
NSW Base Quarter Futures	BN	6	6	1.33	69	60	8%	9%	Up
NSW Base Quarter Futures	BN	6	6	1.67	69	60	9%	10%	Up
NSW Base Quarter Futures	BN	6	6	1.84	69	60	9%	10%	Up
NSW Base Quarter Futures	BN	6	6	2	69	60	9%	10%	Up
NSW Base Quarter Futures	BN	6	6	3	69	60	9%	10%	Up
NSW Base Quarter Futures	BN	7	7	1.5	48	42	10%	8%	Down
NSW Base Quarter Futures	BN	7	7	1.67	48	42	10%	8%	Down
NSW Base Quarter Futures	BN	7	7	1.84	48	42	10%	8%	Down
NSW Base Quarter Futures	BN	7	7	2	48	42	10%	8%	Down
NSW Base Quarter Futures	BN	7	7	3	48	42	10%	9%	Down
NSW Base Quarter Futures	BN	10	50	1	24	24	8%	7%	Down
NSW Base Quarter Futures	BN	10	50	1.25	24	24	8%	7%	Down
NSW Base Quarter Futures	BN	10	50	1.33	24	24	8%	7%	Down
NSW Base Quarter Futures	BN	10	50	1.5	24	24	8%	7%	Down
NSW Base Quarter Futures	BN	10	50	1.67	24	24	8%	7%	Down
NSW Base Quarter Futures	BN	10	50	1.84	24	24	8%	7%	Down
NSW Base Quarter Futures	BN	10	50	2	24	24	8%	7%	Down
NSW Base Quarter Futures	BN	10	50	3	24	24	8%	7%	Down
QLD Base Quarter Futures	BQ	2	2	1	93	99	16%	22%	Up
QLD Base Quarter Futures	BQ	2	2	1.25	93	99	16%	22%	Up
QLD Base Quarter Futures	BQ	2	2	1.33	93	99	16%	22%	Up
QLD Base Quarter Futures	BQ	2	2	1.5	93	99	18%	22%	Up
QLD Base Quarter Futures	BQ	2	2	1.67	93	99	18%	22%	Up
QLD Base Quarter Futures	BQ	2	2	1.84	93	99	18%	22%	Up
QLD Base Quarter Futures	BQ	2	2	2	93	99	18%	22%	Up
QLD Base Quarter Futures	BQ	2	2	3	93	99	19%	23%	Up
QLD Base Quarter Futures	BQ	3	3	1.25	96	96	11%	12%	Up
QLD Base Quarter Futures	BQ	3	3	1.33	96	96	11%	12%	Up
QLD Base Quarter Futures	BQ	3	3	1.5	96	96	11%	12%	Up
QLD Base Quarter Futures	BQ	3	3	1.67	96	96	11%	12%	Up
QLD Base Quarter Futures	BQ	3	3	1.84	96	96	11%	13%	Up
QLD Base Quarter Futures	BQ	3	3	2	96	96	12%	13%	Up
QLD Base Quarter Futures	BQ	3	3	3	96	96	13%	14%	Up
QLD Base Quarter Futures	BQ	4	4	1	114	114	9%	10%	Up
QLD Base Quarter Futures	BQ	4	4	1.25	114	114	9%	10%	Up



ASX

Commodity Name	ASXCode	Tier Start	Tier End	Return Scalar	Current ASX Portfolio	New ASX Portfolio	Current PSR	New PSR	Move in PSR
QLD Base Quarter Futures	BQ	4	4	1.33	114	114	9%	10%	Up
QLD Base Quarter Futures	BQ	4	4	1.5	114	114	9%	10%	Up
QLD Base Quarter Futures	BQ	6	6	1.25	72	78	9%	10%	Up
QLD Base Quarter Futures	BQ	6	6	1.33	72	78	9%	10%	Up
QLD Base Quarter Futures	BQ	6	6	1.5	72	78	9%	10%	Up
SA Base Quarter Futures	BS	1	1	1	3	1	24%	26%	Up
SA Base Quarter Futures	BS	1	1	1.25	3	1	24%	26%	Up
SA Base Quarter Futures	BS	1	1	1.33	3	1	24%	26%	Up
SA Base Quarter Futures	BS	1	1	1.5	3	1	24%	26%	Up
SA Base Quarter Futures	BS	1	1	1.67	3	1	24%	26%	Up
SA Base Quarter Futures	BS	1	1	1.84	3	1	24%	26%	Up
SA Base Quarter Futures	BS	1	1	2	3	1	24%	26%	Up
SA Base Quarter Futures	BS	1	1	3	3	1	24%	26%	Up
SA Base Quarter Futures	BS	3	3	1	6	3	11%	12%	Up
SA Base Quarter Futures	BS	3	3	1.25	6	3	11%	12%	Up
SA Base Quarter Futures	BS	3	3	1.33	6	3	11%	12%	Up
SA Base Quarter Futures	BS	3	3	1.5	6	3	11%	12%	Up
SA Base Quarter Futures	BS	3	3	1.67	6	3	11%	12%	Up
SA Base Quarter Futures	BS	3	3	1.84	6	3	11%	12%	Up
SA Base Quarter Futures	BS	3	3	2	6	3	11%	12%	Up
SA Base Quarter Futures	BS	3	3	3	6	3	11%	12%	Up
SA Base Quarter Futures	BS	5	5	1.25	3	3	8%	9%	Up
SA Base Quarter Futures	BS	5	5	1.33	3	3	8%	9%	Up
SA Base Quarter Futures	BS	5	5	3	3	3	9%	10%	Up
SA Base Quarter Futures	BS	6	6	1.5	3	3	8%	9%	Up
SA Base Quarter Futures	BS	6	6	1.67	3	3	8%	9%	Up
SA Base Quarter Futures	BS	6	6	1.84	3	3	8%	9%	Up
SA Base Quarter Futures	BS	6	6	2	3	3	8%	9%	Up
SA Base Quarter Futures	BS	8	9	1	3	3	8%	9%	Up
VIC Base Quarter Futures	BV	4	4	1	126	132	13%	12%	Down
VIC Base Quarter Futures	BV	5	5	1	135	144	14%	12%	Down
VIC Base Quarter Futures	BV	5	5	1.25	135	144	14%	12%	Down
VIC Base Quarter Futures	BV	5	5	1.33	135	144	14%	12%	Down
VIC Base Quarter Futures	BV	5	5	1.5	135	144	14%	12%	Down
VIC Base Quarter Futures	BV	5	5	1.67	135	144	14%	12%	Down
VIC Base Quarter Futures	BV	5	5	1.84	135	144	14%	12%	Down
VIC Base Quarter Futures	BV	5	5	2	135	144	14%	12%	Down
VIC Base Quarter Futures	BV	5	5	3	135	144	14%	12%	Down
VIC Base Quarter Futures	BV	6	6	1	78	75	11%	10%	Down
VIC Base Quarter Futures	BV	6	6	1.25	78	75	12%	11%	Down
VIC Base Quarter Futures	BV	6	6	1.33	78	75	12%	11%	Down
VIC Base Quarter Futures	BV	6	6	1.5	78	75	13%	11%	Down
VIC Base Quarter Futures	BV	6	6	1.67	78	75	14%	12%	Down
VIC Base Quarter Futures	BV	6	6	1.84	78	75	14%	12%	Down



ASX

Commodity Name	ASXCode	Tier Start	Tier End	Return Scalar	Current ASX Portfolio	New ASX Portfolio	Current PSR	New PSR	Move in PSR
VIC Base Quarter Futures	BV	6	6	2	78	75	15%	12%	Down
VIC Base Quarter Futures	BV	6	6	3	78	75	15%	12%	Down
VIC Base Quarter Futures	BV	7	7	1	66	66	10%	9%	Down
VIC Base Quarter Futures	BV	7	7	1.25	66	66	11%	10%	Down
VIC Base Quarter Futures	BV	7	7	1.33	66	66	11%	10%	Down
VIC Base Quarter Futures	BV	7	7	1.5	66	66	12%	10%	Down
VIC Base Quarter Futures	BV	7	7	1.67	66	66	12%	10%	Down
VIC Base Quarter Futures	BV	7	7	1.84	66	66	12%	10%	Down
VIC Base Quarter Futures	BV	7	7	2	66	66	14%	10%	Down
VIC Base Quarter Futures	BV	7	7	3	66	66	14%	10%	Down
VIC Base Quarter Futures	BV	8	9	1	60	60	14%	11%	Down
VIC Base Quarter Futures	BV	8	9	1.25	60	60	14%	11%	Down
VIC Base Quarter Futures	BV	8	9	1.33	60	60	14%	11%	Down
VIC Base Quarter Futures	BV	8	9	1.5	60	60	14%	11%	Down
VIC Base Quarter Futures	BV	8	9	1.67	60	60	14%	11%	Down
VIC Base Quarter Futures	BV	8	9	1.84	60	60	14%	12%	Down
VIC Base Quarter Futures	BV	8	9	2	60	60	15%	12%	Down
VIC Base Quarter Futures	BV	8	9	3	60	60	16%	13%	Down
VIC Base Quarter Futures	BV	10	50	1	30	30	10%	9%	Down
VIC Base Quarter Futures	BV	10	50	1.25	30	30	10%	9%	Down
VIC Base Quarter Futures	BV	10	50	1.33	30	30	10%	9%	Down
VIC Base Quarter Futures	BV	10	50	1.5	30	30	10%	9%	Down
VIC Base Quarter Futures	BV	10	50	1.67	30	30	10%	9%	Down
VIC Base Quarter Futures	BV	10	50	1.84	30	30	10%	9%	Down
VIC Base Quarter Futures	BV	10	50	2	30	30	10%	9%	Down
VIC Base Quarter Futures	BV	10	50	3	30	30	10%	9%	Down
NSW Base Strip Futures	HN	1	1	1	1	1	9%	11%	Up
NSW Base Strip Futures	HN	1	1	3	1	1	9%	11%	Up
QLD Base Strip Futures	HQ	1	1	1	1	1	11%	14%	Up
QLD Base Strip Futures	HQ	1	1	3	1	1	11%	14%	Up
QLD Base Strip Futures	HQ	2	2	1	1	1	8%	9%	Up
QLD Base Strip Futures	HQ	2	2	3	1	1	8%	9%	Up
SA Base Strip Futures	HS	1	1	1	1	1	9%	10%	Up
SA Base Strip Futures	HS	1	1	3	1	1	9%	10%	Up
VIC Base Strip Futures	HV	1	1	1	1	1	13%	14%	Up
VIC Base Strip Futures	HV	1	1	3	1	1	13%	14%	Up
VIC Base Strip Futures	HV	2	2	1	1	1	13%	12%	Down
VIC Base Strip Futures	HV	2	2	3	1	1	13%	12%	Down
VIC Base Strip Futures	HV	3	3	1	1	1	11%	10%	Down
VIC Base Strip Futures	HV	3	3	3	1	1	11%	10%	Down
NSW Peak Quarter Futures	PN	2	2	1	3	3	19%	18%	Down
NSW Peak Quarter Futures	PN	2	2	1.5	3	3	20%	19%	Down
NSW Peak Quarter Futures	PN	2	2	1.67	3	3	20%	19%	Down
NSW Peak Quarter Futures	PN	2	2	1.84	3	3	20%	19%	Down



ASX

Commodity Name	ASXCode	Tier Start	Tier End	Return Scalar	Current ASX Portfolio	New ASX Portfolio	Current PSR	New PSR	Move in PSR
NSW Peak Quarter Futures	PN	2	2	2	3	3	20%	19%	Down
NSW Peak Quarter Futures	PN	2	2	3	3	3	20%	19%	Down
NSW Peak Quarter Futures	PN	3	3	1	3	1	14%	12%	Down
NSW Peak Quarter Futures	PN	3	3	1.25	3	1	14%	13%	Down
NSW Peak Quarter Futures	PN	3	3	1.33	3	1	14%	13%	Down
QLD Peak Quarter Futures	PQ	1	1	1	1	1	25%	37%	Up
QLD Peak Quarter Futures	PQ	1	1	1.25	1	1	25%	37%	Up
QLD Peak Quarter Futures	PQ	1	1	1.33	1	1	25%	37%	Up
QLD Peak Quarter Futures	PQ	1	1	1.5	1	1	25%	37%	Up
QLD Peak Quarter Futures	PQ	1	1	1.67	1	1	25%	37%	Up
QLD Peak Quarter Futures	PQ	1	1	1.84	1	1	25%	37%	Up
QLD Peak Quarter Futures	PQ	1	1	2	1	1	25%	37%	Up
QLD Peak Quarter Futures	PQ	1	1	3	1	1	25%	37%	Up
QLD Peak Quarter Futures	PQ	2	2	1	1	1	17%	20%	Up
QLD Peak Quarter Futures	PQ	2	2	1.25	1	1	17%	20%	Up
QLD Peak Quarter Futures	PQ	2	2	1.33	1	1	17%	20%	Up
QLD Peak Quarter Futures	PQ	2	2	1.5	1	1	17%	20%	Up
QLD Peak Quarter Futures	PQ	2	2	1.67	1	1	17%	20%	Up
QLD Peak Quarter Futures	PQ	2	2	1.84	1	1	17%	20%	Up
QLD Peak Quarter Futures	PQ	2	2	2	1	1	17%	20%	Up
QLD Peak Quarter Futures	PQ	2	2	3	1	1	18%	20%	Up
QLD Peak Quarter Futures	PQ	4	4	1	1	1	17%	18%	Up
QLD Peak Quarter Futures	PQ	4	4	1.25	1	1	17%	18%	Up
QLD Peak Quarter Futures	PQ	4	4	1.33	1	1	17%	18%	Up
QLD Peak Quarter Futures	PQ	4	4	1.5	1	1	17%	18%	Up
QLD Peak Quarter Futures	PQ	4	4	1.67	1	1	17%	18%	Up
QLD Peak Quarter Futures	PQ	4	4	1.84	1	1	17%	18%	Up
QLD Peak Quarter Futures	PQ	4	4	2	1	1	17%	18%	Up
QLD Peak Quarter Futures	PQ	4	4	3	1	1	17%	18%	Up
QLD Peak Quarter Futures	PQ	5	50	1	1	1	10%	13%	Up
QLD Peak Quarter Futures	PQ	5	50	1.25	1	1	10%	13%	Up
QLD Peak Quarter Futures	PQ	5	50	1.33	1	1	10%	13%	Up
QLD Peak Quarter Futures	PQ	5	50	1.5	1	1	10%	13%	Up
QLD Peak Quarter Futures	PQ	5	50	1.67	1	1	10%	13%	Up
QLD Peak Quarter Futures	PQ	5	50	1.84	1	1	10%	13%	Up
QLD Peak Quarter Futures	PQ	5	50	2	1	1	10%	13%	Up
QLD Peak Quarter Futures	PQ	5	50	3	1	1	10%	13%	Up
SA Peak Quarter Futures	PS	4	50	1	1	1	13%	11%	Down
SA Peak Quarter Futures	PS	4	50	1.25	1	1	13%	11%	Down
SA Peak Quarter Futures	PS	4	50	1.33	1	1	13%	11%	Down
SA Peak Quarter Futures	PS	4	50	1.5	1	1	13%	11%	Down
SA Peak Quarter Futures	PS	4	50	1.67	1	1	13%	11%	Down
SA Peak Quarter Futures	PS	4	50	1.84	1	1	13%	11%	Down
SA Peak Quarter Futures	PS	4	50	2	1	1	13%	11%	Down



Commodity Name	ASXCode	Tier Start	Tier End	Return Scalar	Current ASX Portfolio	New ASX Portfolio	Current PSR	New PSR	Move in PSR
SA Peak Quarter Futures	PS	4	50	3	1	1	13%	11%	Down
VIC Peak Quarter Futures	PV	3	3	1	1	1	13%	14%	Up
VIC Peak Quarter Futures	PV	3	3	1.25	1	1	14%	15%	Up
VIC Peak Quarter Futures	PV	3	3	1.33	1	1	14%	15%	Up
VIC Peak Quarter Futures	PV	3	3	3	1	1	17%	18%	Up
VIC Peak Quarter Futures	PV	5	50	1	1	1	14%	13%	Down
VIC Peak Quarter Futures	PV	5	50	1.25	1	1	14%	13%	Down
VIC Peak Quarter Futures	PV	5	50	1.33	1	1	14%	13%	Down
VIC Peak Quarter Futures	PV	5	50	1.5	1	1	14%	13%	Down
VIC Peak Quarter Futures	PV	5	50	1.67	1	1	14%	13%	Down
VIC Peak Quarter Futures	PV	5	50	1.84	1	1	14%	13%	Down
VIC Peak Quarter Futures	PV	5	50	2	1	1	14%	13%	Down
VIC Peak Quarter Futures	PV	5	50	3	1	1	14%	13%	Down