



## APPENDIX 2

EFFECTIVE DATE 2 MARCH 2022

### 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	Change
BV	VIC Base Quarter Futures	BN	NSW Base Quarter Futures	1	1	50%	55%	Up
BN	NSW Base Quarter Futures	BQ	QLD Base Quarter Futures	1	1	45%	55%	Up
BQ	QLD Base Quarter Futures	EQ	QLD Base Month Futures	1	1	45%	50%	Up
EV	VIC Base Month Futures	EN	NSW Base Month Futures	1	1	45%	50%	Up
BN	NSW Base Quarter Futures	EN	NSW Base Month Futures	1	2	30%	50%	Up
BV	VIC Base Quarter Futures	EV	VIC Base Month Futures	1	2	30%	50%	Up
EQ	QLD Base Month Futures	EN	NSW Base Month Futures	1	1	30%	45%	Up
BN	NSW Base Quarter Futures	GN	NSW Base Quarter \$300 Cap Futures	1	3	0%	35%	Up
BV	VIC Base Quarter Futures	GV	VIC Base Quarter \$300 Cap Futures	1	4	0%	35%	Up
BS	SA Base Quarter Futures	GS	SA Base Quarter \$300 Cap Futures	1	3	0%	30%	Up
BQ	QLD Base Quarter Futures	GQ	QLD Base Quarter \$300 Cap Futures	1	2	0%	25%	Up

### 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	Change
EA	Otahuhu Base Quarter Futures	ED	Otahuhu Base Month Futures	1	3	45%	65%	Up
EE	Benmore Base Quarter Futures	EH	Benmore Base Month Futures	1	3	45%	65%	Up