



APPENDIX 1

EFFECTIVE DATE 2 MARCH 2022

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	4	4	4	11%	10%	Down
SA Base Quarter Futures	BS	9	10	50	11%	12%	Up
VIC Base Quarter Futures	BV	4	4	4	12%	11%	Down
VIC Base Month Futures	EV	1	1	50	37%	38%	Up
SA Base Strip Options	HS	2	2	2	6%	7%	Up
SA Peak Quarter Futures	PS	2	2	3	14%	11%	Down
SA Peak Quarter Futures	PS	3	4	50	11%	10%	Down
VIC Peak Quarter Futures	PV	4	4	4	14%	13%	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	4	4	1	96	102	11%	10%	Down
NSW Base Quarter Futures	BN	4	4	1.25	96	102	11%	10%	Down
NSW Base Quarter Futures	BN	4	4	1.33	96	102	11%	10%	Down
NSW Base Quarter Futures	BN	4	4	1.5	96	102	11%	10%	Down
NSW Base Quarter Futures	BN	4	4	1.67	96	102	11%	10%	Down
NSW Base Quarter Futures	BN	4	4	1.84	96	102	11%	10%	Down
NSW Base Quarter Futures	BN	4	4	2	96	102	11%	10%	Down
NSW Base Quarter Futures	BN	4	4	3	96	102	11%	10%	Down
SA Base Quarter Futures	BS	10	50	1	1	1	11%	12%	Up
SA Base Quarter Futures	BS	10	50	1.25	1	1	11%	12%	Up
SA Base Quarter Futures	BS	10	50	1.33	1	1	11%	12%	Up
SA Base Quarter Futures	BS	10	50	1.5	1	1	11%	12%	Up
SA Base Quarter Futures	BS	10	50	1.67	1	1	11%	12%	Up
SA Base Quarter Futures	BS	10	50	1.84	1	1	11%	12%	Up
SA Base Quarter Futures	BS	10	50	2	1	1	11%	12%	Up
SA Base Quarter Futures	BS	10	50	3	1	1	11%	12%	Up
VIC Base Quarter Futures	BV	4	4	1	132	132	12%	11%	Down
VIC Base Quarter Futures	BV	4	4	1.25	132	132	13%	11%	Down
VIC Base Quarter Futures	BV	4	4	1.33	132	132	13%	11%	Down
VIC Base Quarter Futures	BV	4	4	1.5	132	132	13%	11%	Down
VIC Base Quarter Futures	BV	4	4	1.67	132	132	13%	11%	Down
VIC Base Quarter Futures	BV	4	4	1.84	132	132	13%	11%	Down
VIC Base Quarter Futures	BV	4	4	2	132	132	13%	11%	Down
VIC Base Quarter Futures	BV	4	4	3	132	132	13%	11%	Down
VIC Base Month Futures	EV	1	50	1	1	1	37%	38%	Up
VIC Base Month Futures	EV	1	50	1.25	1	1	37%	38%	Up
VIC Base Month Futures	EV	1	50	1.33	1	1	37%	38%	Up
VIC Base Month Futures	EV	1	50	1.5	1	1	37%	38%	Up
VIC Base Month Futures	EV	1	50	1.67	1	1	37%	38%	Up
VIC Base Month Futures	EV	1	50	1.84	1	1	37%	38%	Up
VIC Base Month Futures	EV	1	50	2	1	1	37%	38%	Up
VIC Base Month Futures	EV	1	50	3	1	1	37%	38%	Up
SA Base Strip Futures	HS	2	2	1	1	1	6%	7%	Up
SA Base Strip Futures	HS	2	2	3	1	1	6%	7%	Up
SA Peak Quarter Futures	PS	2	3	1	1	1	14%	11%	Down
SA Peak Quarter Futures	PS	2	3	1.25	1	1	14%	11%	Down
SA Peak Quarter Futures	PS	2	3	1.33	1	1	14%	11%	Down
SA Peak Quarter Futures	PS	2	3	1.5	1	1	14%	11%	Down
SA Peak Quarter Futures	PS	2	3	1.67	1	1	14%	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	2	3	1.84	1	1	14%	11%	Down
SA Peak Quarter Futures	PS	2	3	2	1	1	14%	11%	Down
SA Peak Quarter Futures	PS	2	3	3	1	1	14%	11%	Down
SA Peak Quarter Futures	PS	4	50	1	1	1	11%	10%	Down
SA Peak Quarter Futures	PS	4	50	1.25	1	1	11%	10%	Down
SA Peak Quarter Futures	PS	4	50	1.33	1	1	11%	10%	Down
SA Peak Quarter Futures	PS	4	50	1.5	1	1	11%	10%	Down
SA Peak Quarter Futures	PS	4	50	1.67	1	1	11%	10%	Down
SA Peak Quarter Futures	PS	4	50	1.84	1	1	11%	10%	Down
SA Peak Quarter Futures	PS	4	50	2	1	1	11%	10%	Down
SA Peak Quarter Futures	PS	4	50	3	1	1	11%	10%	Down
VIC Peak Quarter Futures	PV	4	4	1	1	1	14%	13%	Down
VIC Peak Quarter Futures	PV	4	4	1.25	1	1	14%	13%	Down
VIC Peak Quarter Futures	PV	4	4	1.33	1	1	14%	13%	Down
VIC Peak Quarter Futures	PV	4	4	1.5	1	1	14%	13%	Down
VIC Peak Quarter Futures	PV	4	4	1.67	1	1	14%	13%	Down
VIC Peak Quarter Futures	PV	4	4	1.84	1	1	14%	13%	Down
VIC Peak Quarter Futures	PV	4	4	2	1	1	14%	13%	Down
VIC Peak Quarter Futures	PV	4	4	3	1	1	14%	13%	Down