



APPENDIX 2

EFFECTIVE DATE 27 JULY 2022

ASX Clear (Futures) – Interest Rate Inter Commodity Concession (ICC) Margin Parameter Changes

Code A	Commodity A	Code B	Commodity B	Delta Spread A	Delta Spread B	Current ICC	New ICC	Move
XT	10 Year Treasury Bond	YT	3 Year Treasury Bond	1	3	60%	70%	Up
VT	5 Year Treasury Bond	YT	3 Year Treasury Bond	1	1	75%	80%	Up
IR	90-Day Bank Bills	IB	30 Day Interbank Cash Rate	1	3	60%	70%	Up
LT	20 Year Treasury Bond	YT	3 Year Treasury Bond	1	3	55%	65%	Up
XT	10 Year Treasury Bond	VT	5 Year Treasury Bond	1	2	70%	80%	Up
LT	20 Year Treasury Bond	VT	5 Year Treasury Bond	1	2	65%	70%	Up
XT	10 Year Treasury Bond	IR	90-Day Bank Bills	1	4	50%	55%	Up
VT	5 Year Treasury Bond	IB	30 Day Interbank Cash Rate	1	6	45%	50%	Up

ASX Clear (Futures) – Equity Inter Commodity Concession (ICC) Margin Parameter Changes

Code A	Commodity A	Code B	Commodity B	Delta Spread A	Delta Spread B	Current ICC	New ICC	Move
AR	S&P/ ASX 200 Resources Sector	AM	Mini SPI 200	1	7	50%	55%	Up
AR	S&P/ ASX 200 Resources Sector	AP	SPI 200	1	1	50%	55%	Up
AF	S&P/ ASX 200 Financial-x-A-REIT	AP	SPI 200	1	1	60%	65%	Up
AF	S&P/ ASX 200 Financial-x-A-REIT	AA	S&P/ASX 200 A-REIT INDEX	1	2	45%	50%	Up
AR	S&P/ ASX 200 Resources Sector	AA	S&P/ASX 200 A-REIT INDEX	1	5	35%	40%	Up

ASX Clear (Futures) – Agriculture Inter Commodity Concession (ICC) Margin Parameter Changes

Code A	Commodity A	Code B	Commodity B	Delta Spread A	Delta Spread B	Current ICC	New ICC	Move
WM	Eastern Australia Wheat	WK	WA Wheat	1	4	30%	25%	Down