



APPENDIX 1

EFFECTIVE DATE 30 JUNE 2022

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

ASX Code	Tier	Tier Start	Tier End	2021 Q3 PSR \$	Current PSR \$	New PSR \$
GN	1	1	1	\$9,311	\$20,468	\$17,033
GN	2	2	2	\$6,761	\$5,609	\$6,606
GN	3	3	3	\$5,026	\$4,581	\$5,846
GN	4	4	4	\$2,082	\$5,914	\$2,105
GN	5	5	7	\$6,218	\$6,218	\$14,494
GN	6	8	50	\$5,659	\$5,659	\$11,540
GQ	1	1	1	\$3,952	\$42,041	\$11,747
GQ	2	2	2	\$6,919	\$4,205	\$10,337
GQ	3	3	3	\$5,997	\$6,636	\$7,517
GQ	4	4	4	\$1,485	\$5,997	\$1,596
GQ	5	5	7	\$7,485	\$7,485	\$14,233
GQ	6	8	50	\$6,689	\$6,689	\$16,289
GS	1	1	1	\$28,704	\$21,637	\$30,541
GS	2	2	2	\$7,864	\$11,205	\$7,671
GS	3	3	3	\$12,066	\$2,991	\$12,066
GS	4	4	4	\$3,585	\$7,343	\$3,585
GS	5	5	7	\$7,370	\$8,500	\$8,536
GS	6	8	50	\$7,370	\$7,370	\$8,536
GV	1	1	1	\$5,275	\$12,390	\$5,851
GV	2	2	2	\$5,873	\$5,613	\$5,873
GV	3	3	3	\$11,491	\$5,873	\$11,491
GV	4	4	4	\$1,601	\$7,027	\$1,521
GV	5	5	7	\$11,151	\$11,151	\$12,283
GV	6	8	50	\$5,785	\$5,785	\$6,791

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

ASX Code	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q3 PSR \$	Current PSR \$	New PSR \$
GN	1	1	1	12	\$9,311	\$20,468	\$17,033
GN	1	1	1.25	12	\$9,362	\$21,286	\$17,619
GN	1	1	1.33	12	\$9,378	\$21,548	\$17,806
GN	1	1	1.5	12	\$9,412	\$22,104	\$18,204
GN	1	1	1.67	12	\$9,446	\$22,660	\$18,602
GN	1	1	1.84	12	\$9,481	\$23,216	\$19,001
GN	1	1	2	12	\$9,513	\$23,740	\$19,376
GN	1	1	3	12	\$9,715	\$27,011	\$21,718
GN	2	2	1	20	\$6,761	\$5,609	\$6,606



ASX Code	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q3 PSR \$	Current PSR \$	New PSR \$
GN	2	2	1.25	20	\$6,870	\$5,625	\$6,735
GN	2	2	1.33	20	\$6,905	\$5,631	\$6,776
GN	2	2	1.5	20	\$6,980	\$5,642	\$6,863
GN	2	2	1.67	20	\$7,054	\$5,653	\$6,951
GN	2	2	1.84	20	\$7,128	\$5,664	\$7,038
GN	2	2	2	20	\$7,198	\$5,674	\$7,120
GN	2	2	3	20	\$7,635	\$5,740	\$7,635
GN	3	3	1	22	\$5,026	\$4,581	\$5,846
GN	3	3	1.25	22	\$5,402	\$4,746	\$6,135
GN	3	3	1.33	22	\$5,522	\$4,799	\$6,227
GN	3	3	1.5	22	\$5,778	\$4,911	\$6,423
GN	3	3	1.67	22	\$6,033	\$5,024	\$6,620
GN	3	3	1.84	22	\$6,289	\$5,136	\$6,816
GN	3	3	2	22	\$6,529	\$5,242	\$7,000
GN	3	3	3	22	\$8,032	\$5,902	\$8,155
GN	4	4	1	9	\$2,082	\$5,914	\$2,105
GN	4	4	1.25	9	\$2,109	\$6,318	\$2,205
GN	4	4	1.33	9	\$2,118	\$6,447	\$2,237
GN	4	4	1.5	9	\$2,137	\$6,722	\$2,305
GN	4	4	1.67	9	\$2,155	\$6,996	\$2,373
GN	4	4	1.84	9	\$2,174	\$7,271	\$2,441
GN	4	4	2	9	\$2,192	\$7,530	\$2,505
GN	4	4	3	9	\$2,301	\$9,145	\$2,905
GN	5	7	1	27	\$6,218	\$6,218	\$14,494
GN	5	7	1.25	27	\$6,572	\$6,572	\$15,619
GN	5	7	1.33	27	\$6,685	\$6,685	\$15,979
GN	5	7	1.5	27	\$6,926	\$6,926	\$16,744
GN	5	7	1.67	27	\$7,166	\$7,166	\$17,508
GN	5	7	1.84	27	\$7,407	\$7,407	\$18,273
GN	5	7	2	27	\$7,633	\$7,633	\$18,993
GN	5	7	3	27	\$9,048	\$9,048	\$23,492
GN	8	50	1	11	\$5,659	\$5,659	\$11,540
GN	8	50	1.25	11	\$5,748	\$5,748	\$12,096
GN	8	50	1.33	11	\$5,777	\$5,777	\$12,274
GN	8	50	1.5	11	\$5,837	\$5,837	\$12,652
GN	8	50	1.67	11	\$5,898	\$5,898	\$13,030
GN	8	50	1.84	11	\$5,958	\$5,958	\$13,408
GN	8	50	2	11	\$6,016	\$6,016	\$13,764
GN	8	50	3	11	\$6,372	\$6,372	\$15,987
GQ	1	1	1	11	\$3,952	\$42,041	\$11,747
GQ	1	1	1.25	11	\$4,079	\$43,875	\$12,334
GQ	1	1	1.33	11	\$4,119	\$44,462	\$12,522
GQ	1	1	1.5	11	\$4,206	\$45,709	\$12,922



ASX Code	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q3 PSR \$	Current PSR \$	New PSR \$
GQ	1	1	1.67	11	\$4,292	\$46,956	\$13,321
GQ	1	1	1.84	11	\$4,379	\$48,203	\$13,720
GQ	1	1	2	11	\$4,461	\$49,376	\$14,096
GQ	1	1	3	11	\$4,968	\$56,712	\$16,445
GQ	2	2	1	19	\$6,919	\$4,205	\$10,337
GQ	2	2	1.25	19	\$7,210	\$4,340	\$10,844
GQ	2	2	1.33	19	\$7,303	\$4,383	\$11,006
GQ	2	2	1.5	19	\$7,501	\$4,475	\$11,350
GQ	2	2	1.67	19	\$7,699	\$4,567	\$11,694
GQ	2	2	1.84	19	\$7,897	\$4,659	\$12,039
GQ	2	2	2	19	\$8,084	\$4,746	\$12,363
GQ	2	2	3	19	\$9,248	\$5,286	\$14,389
GQ	3	3	1	22	\$5,997	\$6,636	\$7,517
GQ	3	3	1.25	22	\$6,393	\$6,741	\$7,861
GQ	3	3	1.33	22	\$6,520	\$6,775	\$7,972
GQ	3	3	1.5	22	\$6,790	\$6,846	\$8,206
GQ	3	3	1.67	22	\$7,059	\$6,918	\$8,440
GQ	3	3	1.84	22	\$7,328	\$6,990	\$8,674
GQ	3	3	2	22	\$7,582	\$7,057	\$8,894
GQ	3	3	3	22	\$9,167	\$7,478	\$10,272
GQ	4	4	1	9	\$1,485	\$5,997	\$1,596
GQ	4	4	1.25	9	\$1,517	\$6,393	\$1,638
GQ	4	4	1.33	9	\$1,528	\$6,520	\$1,651
GQ	4	4	1.5	9	\$1,550	\$6,790	\$1,680
GQ	4	4	1.67	9	\$1,571	\$7,059	\$1,708
GQ	4	4	1.84	9	\$1,593	\$7,328	\$1,737
GQ	4	4	2	9	\$1,614	\$7,582	\$1,764
GQ	4	4	3	9	\$1,743	\$9,167	\$1,931
GQ	5	7	1	22	\$7,485	\$7,485	\$14,233
GQ	5	7	1.25	22	\$7,606	\$7,606	\$15,295
GQ	5	7	1.33	22	\$7,645	\$7,645	\$15,634
GQ	5	7	1.5	22	\$7,728	\$7,728	\$16,356
GQ	5	7	1.67	22	\$7,810	\$7,810	\$17,078
GQ	5	7	1.84	22	\$7,892	\$7,892	\$17,800
GQ	5	7	2	22	\$7,970	\$7,970	\$18,480
GQ	5	7	3	22	\$8,455	\$8,455	\$22,726
GQ	8	50	1	9	\$6,689	\$6,689	\$16,289
GQ	8	50	1.25	9	\$6,792	\$6,792	\$17,119
GQ	8	50	1.33	9	\$6,826	\$6,826	\$17,385
GQ	8	50	1.5	9	\$6,896	\$6,896	\$17,950
GQ	8	50	1.67	9	\$6,966	\$6,966	\$18,514
GQ	8	50	1.84	9	\$7,037	\$7,037	\$19,079
GQ	8	50	2	9	\$7,103	\$7,103	\$19,610



ASX Code	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q3 PSR \$	Current PSR \$	New PSR \$
GQ	8	50	3	9	\$7,517	\$7,517	\$22,932
GS	1	1	1	1	\$28,704	\$21,637	\$30,541
GS	1	1	1.25	1	\$29,049	\$22,477	\$30,908
GS	1	1	1.33	1	\$29,160	\$22,746	\$31,026
GS	1	1	1.5	1	\$29,394	\$23,317	\$31,275
GS	1	1	1.67	1	\$29,629	\$23,888	\$31,525
GS	1	1	1.84	1	\$29,864	\$24,459	\$31,775
GS	1	1	2	1	\$30,085	\$24,996	\$32,010
GS	1	1	3	1	\$31,464	\$28,356	\$33,478
GS	2	2	1	4	\$7,864	\$11,205	\$7,671
GS	2	2	1.25	4	\$8,202	\$12,796	\$8,034
GS	2	2	1.33	4	\$8,311	\$13,305	\$8,150
GS	2	2	1.5	4	\$8,541	\$14,386	\$8,396
GS	2	2	1.67	4	\$8,771	\$15,468	\$8,643
GS	2	2	1.84	4	\$9,001	\$16,550	\$8,889
GS	2	2	2	4	\$9,218	\$17,568	\$9,122
GS	2	2	3	4	\$10,572	\$23,931	\$10,572
GS	3	3	1	4	\$12,066	\$2,991	\$12,066
GS	3	3	1.25	4	\$12,968	\$3,169	\$12,873
GS	3	3	1.33	4	\$13,257	\$3,226	\$13,132
GS	3	3	1.5	4	\$13,870	\$3,347	\$13,680
GS	3	3	1.67	4	\$14,483	\$3,468	\$14,229
GS	3	3	1.84	4	\$15,097	\$3,590	\$14,778
GS	3	3	2	4	\$15,674	\$3,704	\$15,295
GS	3	3	3	4	\$19,282	\$4,416	\$18,524
GS	4	4	1	2	\$3,585	\$7,343	\$3,585
GS	4	4	1.25	2	\$3,787	\$7,511	\$3,787
GS	4	4	1.33	2	\$3,852	\$7,565	\$3,852
GS	4	4	1.5	2	\$3,990	\$7,679	\$3,990
GS	4	4	1.67	2	\$4,127	\$7,794	\$4,127
GS	4	4	1.84	2	\$4,265	\$7,908	\$4,265
GS	4	4	2	2	\$4,394	\$8,016	\$4,394
GS	4	4	3	2	\$5,204	\$8,688	\$5,204
GS	5	7	1	5	\$7,370	\$8,500	\$8,536
GS	5	7	1.25	5	\$7,722	\$8,906	\$8,973
GS	5	7	1.33	5	\$7,835	\$9,036	\$9,113
GS	5	7	1.5	5	\$8,074	\$9,312	\$9,410
GS	5	7	1.67	5	\$8,314	\$9,589	\$9,707
GS	5	7	1.84	5	\$8,553	\$9,864	\$10,004
GS	5	7	2	5	\$8,778	\$10,124	\$10,284
GS	5	7	3	5	\$10,187	\$11,749	\$12,031
GS	8	50	1	2	\$7,370	\$7,370	\$8,536
GS	8	50	1.25	2	\$7,722	\$7,722	\$9,186



ASX Code	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q3 PSR \$	Current PSR \$	New PSR \$
GS	8	50	1.33	2	\$7,835	\$7,835	\$9,394
GS	8	50	1.5	2	\$8,074	\$8,074	\$9,835
GS	8	50	1.67	2	\$8,314	\$8,314	\$10,277
GS	8	50	1.84	2	\$8,553	\$8,553	\$10,719
GS	8	50	2	2	\$8,778	\$8,778	\$11,134
GS	8	50	3	2	\$10,187	\$10,187	\$13,733
GV	1	1	1	10	\$5,275	\$12,390	\$5,851
GV	1	1	1.25	10	\$5,325	\$13,115	\$5,989
GV	1	1	1.33	10	\$5,341	\$13,347	\$6,033
GV	1	1	1.5	10	\$5,375	\$13,841	\$6,127
GV	1	1	1.67	10	\$5,409	\$14,334	\$6,221
GV	1	1	1.84	10	\$5,443	\$14,827	\$6,315
GV	1	1	2	10	\$5,475	\$15,292	\$6,404
GV	1	1	3	10	\$5,674	\$18,193	\$6,956
GV	2	2	1	15	\$5,873	\$5,613	\$5,873
GV	2	2	1.25	15	\$5,873	\$5,666	\$5,873
GV	2	2	1.33	15	\$5,873	\$5,683	\$5,873
GV	2	2	1.5	15	\$5,873	\$5,719	\$5,873
GV	2	2	1.67	15	\$5,873	\$5,755	\$5,873
GV	2	2	1.84	15	\$5,873	\$5,791	\$5,873
GV	2	2	2	15	\$5,873	\$5,825	\$5,873
GV	2	2	3	15	\$5,873	\$6,037	\$5,873
GV	3	3	1	25	\$11,491	\$5,873	\$11,491
GV	3	3	1.25	25	\$11,955	\$5,873	\$11,883
GV	3	3	1.33	25	\$12,103	\$5,873	\$12,009
GV	3	3	1.5	25	\$12,419	\$5,873	\$12,275
GV	3	3	1.67	25	\$12,735	\$5,873	\$12,542
GV	3	3	1.84	25	\$13,050	\$5,873	\$12,809
GV	3	3	2	25	\$13,347	\$5,873	\$13,060
GV	3	3	3	25	\$15,203	\$5,873	\$14,628
GV	4	4	1	7	\$1,601	\$7,027	\$1,521
GV	4	4	1.25	7	\$1,764	\$7,158	\$1,694
GV	4	4	1.33	7	\$1,816	\$7,201	\$1,749
GV	4	4	1.5	7	\$1,927	\$7,290	\$1,867
GV	4	4	1.67	7	\$2,038	\$7,379	\$1,985
GV	4	4	1.84	7	\$2,149	\$7,469	\$2,102
GV	4	4	2	7	\$2,253	\$7,553	\$2,213
GV	4	4	3	7	\$2,905	\$8,079	\$2,905
GV	5	7	1	18	\$11,151	\$11,151	\$12,283
GV	5	7	1.25	18	\$11,313	\$11,313	\$12,687
GV	5	7	1.33	18	\$11,365	\$11,365	\$12,816
GV	5	7	1.5	18	\$11,476	\$11,476	\$13,091
GV	5	7	1.67	18	\$11,586	\$11,586	\$13,366



ASX Code	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q3 PSR \$	Current PSR \$	New PSR \$
GV	5	7	1.84	18	\$11,697	\$11,697	\$13,640
GV	5	7	2	18	\$11,800	\$11,800	\$13,899
GV	5	7	3	18	\$12,450	\$12,450	\$15,515
GV	8	50	1	3	\$5,785	\$5,785	\$6,791
GV	8	50	1.25	3	\$5,924	\$5,924	\$7,082
GV	8	50	1.33	3	\$5,968	\$5,968	\$7,175
GV	8	50	1.5	3	\$6,063	\$6,063	\$7,373
GV	8	50	1.67	3	\$6,158	\$6,158	\$7,571
GV	8	50	1.84	3	\$6,252	\$6,252	\$7,769
GV	8	50	2	3	\$6,341	\$6,341	\$7,955
GV	8	50	3	3	\$6,897	\$6,897	\$9,119