



APPENDIX 1

EFFECTIVE DATE 31 MARCH 2022

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

ASX Code	Tier	Tier Start	Tier End	2021 Q2 PSR \$	Current PSR \$	New PSR \$
GN	1	1	1	\$7,859	\$46,529	\$20,468
GN	2	2	2	\$4,760	\$6,246	\$5,609
GN	3	3	3	\$4,760	\$4,994	\$4,581
GN	4	4	4	\$3,688	\$4,581	\$5,914
GN	5	5	7	\$6,622	\$6,218	\$6,218
GN	6	8	50	\$6,078	\$5,659	\$5,659
GQ	1	1	1	\$3,822	\$49,421	\$42,041
GQ	2	2	2	\$2,892	\$4,543	\$4,205
GQ	3	3	3	\$6,676	\$4,334	\$6,636
GQ	4	4	4	\$7,301	\$5,167	\$5,997
GQ	5	5	7	\$7,485	\$7,485	\$7,485
GQ	6	8	50	\$6,689	\$6,689	\$6,689
GS	1	1	1	\$19,716	\$43,805	\$21,637
GS	2	2	2	\$10,705	\$5,678	\$11,205
GS	3	3	3	\$2,756	\$2,417	\$2,991
GS	4	4	4	\$11,088	\$2,991	\$7,343
GS	5	5	7	\$7,470	\$7,370	\$8,500
GS	6	8	50	\$7,470	\$7,370	\$7,370
GV	1	1	1	\$7,095	\$32,070	\$12,390
GV	2	2	2	\$5,378	\$7,297	\$5,613
GV	3	3	3	\$5,846	\$5,741	\$5,873
GV	4	4	4	\$7,758	\$5,873	\$7,027
GV	5	5	7	\$11,152	\$11,151	\$11,151
GV	6	8	50	\$5,649	\$5,785	\$5,785

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

ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q2 PSR \$	Current PSR \$	New PSR \$
GN	1	1	1	12	\$7,859	\$46,529	\$20,468
GN	1	1	1.25	12	\$8,003	\$49,242	\$21,286
GN	1	1	1.33	12	\$8,050	\$50,110	\$21,548
GN	1	1	1.5	12	\$8,148	\$51,955	\$22,104
GN	1	1	1.67	12	\$8,246	\$53,800	\$22,660
GN	1	1	1.84	12	\$8,344	\$55,645	\$23,216
GN	1	1	2	12	\$8,436	\$57,382	\$23,740
GN	1	1	3	12	\$9,014	\$68,234	\$27,011
GN	2	2	1	25	\$4,760	\$6,246	\$5,609



ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q2 PSR \$	Current PSR \$	New PSR \$
GN	2	2	1.25	25	\$4,786	\$6,839	\$5,625
GN	2	2	1.33	25	\$4,794	\$7,028	\$5,631
GN	2	2	1.5	25	\$4,812	\$7,432	\$5,642
GN	2	2	1.67	25	\$4,830	\$7,835	\$5,653
GN	2	2	1.84	25	\$4,847	\$8,238	\$5,664
GN	2	2	2	25	\$4,864	\$8,617	\$5,674
GN	2	2	3	25	\$4,968	\$10,988	\$5,740
GN	3	3	1	25	\$3,688	\$4,994	\$4,581
GN	3	3	1.25	25	\$3,927	\$5,087	\$4,746
GN	3	3	1.33	25	\$4,003	\$5,117	\$4,799
GN	3	3	1.5	25	\$4,165	\$5,180	\$4,911
GN	3	3	1.67	25	\$4,327	\$5,244	\$5,024
GN	3	3	1.84	25	\$4,489	\$5,307	\$5,136
GN	3	3	2	25	\$4,642	\$5,367	\$5,242
GN	3	3	3	25	\$5,595	\$5,740	\$5,902
GN	4	4	1	30	\$6,622	\$4,581	\$5,914
GN	4	4	1.25	30	\$6,847	\$4,746	\$6,318
GN	4	4	1.33	30	\$6,919	\$4,799	\$6,447
GN	4	4	1.5	30	\$7,072	\$4,911	\$6,722
GN	4	4	1.67	30	\$7,226	\$5,024	\$6,996
GN	4	4	1.84	30	\$7,379	\$5,136	\$7,271
GN	4	4	2	30	\$7,523	\$5,242	\$7,530
GN	4	4	3	30	\$8,424	\$5,902	\$9,145
GN	5	7	1	19	\$6,078	\$6,218	\$6,218
GN	5	7	1.25	19	\$6,449	\$6,572	\$6,572
GN	5	7	1.33	19	\$6,569	\$6,685	\$6,685
GN	5	7	1.5	19	\$6,820	\$6,926	\$6,926
GN	5	7	1.67	19	\$7,073	\$7,166	\$7,166
GN	5	7	1.84	19	\$7,326	\$7,407	\$7,407
GN	5	7	2	19	\$7,563	\$7,633	\$7,633
GN	5	7	3	19	\$9,048	\$9,048	\$9,048
GN	8	50	1	6	\$4,373	\$5,659	\$5,659
GN	8	50	1.25	6	\$4,534	\$5,748	\$5,748
GN	8	50	1.33	6	\$4,585	\$5,777	\$5,777
GN	8	50	1.5	6	\$4,695	\$5,837	\$5,837
GN	8	50	1.67	6	\$4,804	\$5,898	\$5,898
GN	8	50	1.84	6	\$4,913	\$5,958	\$5,958
GN	8	50	2	6	\$5,016	\$6,016	\$6,016
GN	8	50	3	6	\$5,659	\$6,372	\$6,372
GQ	1	1	1	13	\$3,822	\$49,421	\$42,041
GQ	1	1	1.25	13	\$3,890	\$50,685	\$43,875
GQ	1	1	1.33	13	\$3,912	\$51,089	\$44,462
GQ	1	1	1.5	13	\$3,958	\$51,948	\$45,709



ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q2 PSR \$	Current PSR \$	New PSR \$
GQ	1	1	1.67	13	\$4,005	\$52,808	\$46,956
GQ	1	1	1.84	13	\$4,051	\$53,667	\$48,203
GQ	1	1	2	13	\$4,095	\$54,476	\$49,376
GQ	1	1	3	13	\$4,368	\$59,530	\$56,712
GQ	2	2	1	22	\$2,892	\$4,543	\$4,205
GQ	2	2	1.25	22	\$2,942	\$4,781	\$4,340
GQ	2	2	1.33	22	\$2,959	\$4,857	\$4,383
GQ	2	2	1.5	22	\$2,993	\$5,018	\$4,475
GQ	2	2	1.67	22	\$3,027	\$5,180	\$4,567
GQ	2	2	1.84	22	\$3,062	\$5,342	\$4,659
GQ	2	2	2	22	\$3,094	\$5,494	\$4,746
GQ	2	2	3	22	\$3,296	\$6,445	\$5,286
GQ	3	3	1	14	\$6,676	\$4,334	\$6,636
GQ	3	3	1.25	14	\$6,718	\$4,484	\$6,741
GQ	3	3	1.33	14	\$6,732	\$4,532	\$6,775
GQ	3	3	1.5	14	\$6,761	\$4,634	\$6,846
GQ	3	3	1.67	14	\$6,789	\$4,735	\$6,918
GQ	3	3	1.84	14	\$6,818	\$4,837	\$6,990
GQ	3	3	2	14	\$6,845	\$4,933	\$7,057
GQ	3	3	3	14	\$7,015	\$5,532	\$7,478
GQ	4	4	1	19	\$7,301	\$5,167	\$5,997
GQ	4	4	1.25	19	\$7,655	\$5,425	\$6,393
GQ	4	4	1.33	19	\$7,769	\$5,507	\$6,520
GQ	4	4	1.5	19	\$8,010	\$5,683	\$6,790
GQ	4	4	1.67	19	\$8,251	\$5,858	\$7,059
GQ	4	4	1.84	19	\$8,493	\$6,033	\$7,328
GQ	4	4	2	19	\$8,719	\$6,198	\$7,582
GQ	4	4	3	19	\$10,139	\$7,230	\$9,167
GQ	5	7	1	9	\$7,485	\$7,485	\$7,485
GQ	5	7	1.25	9	\$7,606	\$7,606	\$7,606
GQ	5	7	1.33	9	\$7,645	\$7,645	\$7,645
GQ	5	7	1.5	9	\$7,728	\$7,728	\$7,728
GQ	5	7	1.67	9	\$7,810	\$7,810	\$7,810
GQ	5	7	1.84	9	\$7,892	\$7,892	\$7,892
GQ	5	7	2	9	\$7,970	\$7,970	\$7,970
GQ	5	7	3	9	\$8,455	\$8,455	\$8,455
GQ	8	50	1	10	\$6,689	\$6,689	\$6,689
GQ	8	50	1.25	10	\$6,793	\$6,792	\$6,792
GQ	8	50	1.33	10	\$6,826	\$6,826	\$6,826
GQ	8	50	1.5	10	\$6,896	\$6,896	\$6,896
GQ	8	50	1.67	10	\$6,966	\$6,966	\$6,966
GQ	8	50	1.84	10	\$7,036	\$7,037	\$7,037
GQ	8	50	2	10	\$7,103	\$7,103	\$7,103



ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q2 PSR \$	Current PSR \$	New PSR \$
GQ	8	50	3	10	\$7,516	\$7,517	\$7,517
GS	1	1	1	2	\$19,716	\$43,805	\$21,637
GS	1	1	1.25	2	\$20,391	\$43,805	\$22,477
GS	1	1	1.33	2	\$20,607	\$43,805	\$22,746
GS	1	1	1.5	2	\$21,066	\$43,805	\$23,317
GS	1	1	1.67	2	\$21,525	\$43,805	\$23,888
GS	1	1	1.84	2	\$21,984	\$43,805	\$24,459
GS	1	1	2	2	\$22,416	\$43,805	\$24,996
GS	1	1	3	2	\$25,116	\$43,805	\$28,356
GS	2	2	1	3	\$10,705	\$5,678	\$11,205
GS	2	2	1.25	3	\$12,016	\$5,678	\$12,796
GS	2	2	1.33	3	\$12,436	\$5,678	\$13,305
GS	2	2	1.5	3	\$13,328	\$5,678	\$14,386
GS	2	2	1.67	3	\$14,220	\$5,678	\$15,468
GS	2	2	1.84	3	\$15,112	\$5,678	\$16,550
GS	2	2	2	3	\$15,951	\$5,678	\$17,568
GS	2	2	3	3	\$21,197	\$5,678	\$23,931
GS	3	3	1	3	\$2,756	\$2,417	\$2,991
GS	3	3	1.25	3	\$2,762	\$2,617	\$3,169
GS	3	3	1.33	3	\$2,764	\$2,681	\$3,226
GS	3	3	1.5	3	\$2,768	\$2,818	\$3,347
GS	3	3	1.67	3	\$2,772	\$2,954	\$3,468
GS	3	3	1.84	3	\$2,777	\$3,090	\$3,590
GS	3	3	2	3	\$2,781	\$3,218	\$3,704
GS	3	3	3	3	\$2,806	\$4,019	\$4,416
GS	4	4	1	5	\$11,088	\$2,991	\$7,343
GS	4	4	1.25	5	\$11,316	\$3,169	\$7,511
GS	4	4	1.33	5	\$11,390	\$3,226	\$7,565
GS	4	4	1.5	5	\$11,545	\$3,347	\$7,679
GS	4	4	1.67	5	\$11,700	\$3,468	\$7,794
GS	4	4	1.84	5	\$11,855	\$3,590	\$7,908
GS	4	4	2	5	\$12,002	\$3,704	\$8,016
GS	4	4	3	5	\$12,914	\$4,416	\$8,688
GS	5	7	1	5	\$7,470	\$7,370	\$8,500
GS	5	7	1.25	5	\$7,834	\$7,722	\$8,906
GS	5	7	1.33	5	\$7,950	\$7,835	\$9,036
GS	5	7	1.5	5	\$8,197	\$8,074	\$9,312
GS	5	7	1.67	5	\$8,445	\$8,314	\$9,589
GS	5	7	1.84	5	\$8,692	\$8,553	\$9,864
GS	5	7	2	5	\$8,925	\$8,778	\$10,124
GS	5	7	3	5	\$10,379	\$10,187	\$11,749
GS	8	50	1	1	\$7,470	\$7,370	\$7,370
GS	8	50	1.25	1	\$8,083	\$7,722	\$7,722



ASX

ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q2 PSR \$	Current PSR \$	New PSR \$
GS	8	50	1.33	1	\$8,279	\$7,835	\$7,835
GS	8	50	1.5	1	\$8,696	\$8,074	\$8,074
GS	8	50	1.67	1	\$9,112	\$8,314	\$8,314
GS	8	50	1.84	1	\$9,529	\$8,553	\$8,553
GS	8	50	2	1	\$9,921	\$8,778	\$8,778
GS	8	50	3	1	\$12,373	\$10,187	\$10,187
GV	1	1	1	13	\$7,095	\$32,070	\$12,390
GV	1	1	1.25	13	\$7,300	\$34,283	\$13,115
GV	1	1	1.33	13	\$7,366	\$34,991	\$13,347
GV	1	1	1.5	13	\$7,505	\$36,496	\$13,841
GV	1	1	1.67	13	\$7,645	\$38,001	\$14,334
GV	1	1	1.84	13	\$7,784	\$39,505	\$14,827
GV	1	1	2	13	\$7,916	\$40,922	\$15,292
GV	1	1	3	13	\$8,736	\$49,773	\$18,193
GV	2	2	1	16	\$5,378	\$7,297	\$5,613
GV	2	2	1.25	16	\$5,421	\$7,592	\$5,666
GV	2	2	1.33	16	\$5,435	\$7,686	\$5,683
GV	2	2	1.5	16	\$5,465	\$7,886	\$5,719
GV	2	2	1.67	16	\$5,494	\$8,086	\$5,755
GV	2	2	1.84	16	\$5,524	\$8,287	\$5,791
GV	2	2	2	16	\$5,552	\$8,475	\$5,825
GV	2	2	3	16	\$5,725	\$9,653	\$6,037
GV	3	3	1	15	\$5,846	\$5,741	\$5,873
GV	3	3	1.25	15	\$5,846	\$5,884	\$5,873
GV	3	3	1.33	15	\$5,846	\$5,930	\$5,873
GV	3	3	1.5	15	\$5,846	\$6,028	\$5,873
GV	3	3	1.67	15	\$5,846	\$6,126	\$5,873
GV	3	3	1.84	15	\$5,846	\$6,223	\$5,873
GV	3	3	2	15	\$5,846	\$6,315	\$5,873
GV	3	3	3	15	\$5,846	\$6,889	\$5,873
GV	4	4	1	25	\$7,758	\$5,873	\$7,027
GV	4	4	1.25	25	\$7,912	\$5,873	\$7,158
GV	4	4	1.33	25	\$7,961	\$5,873	\$7,201
GV	4	4	1.5	25	\$8,065	\$5,873	\$7,290
GV	4	4	1.67	25	\$8,169	\$5,873	\$7,379
GV	4	4	1.84	25	\$8,274	\$5,873	\$7,469
GV	4	4	2	25	\$8,372	\$5,873	\$7,553
GV	4	4	3	25	\$8,986	\$5,873	\$8,079
GV	5	7	1	16	\$11,152	\$11,151	\$11,151
GV	5	7	1.25	16	\$11,314	\$11,313	\$11,313
GV	5	7	1.33	16	\$11,366	\$11,365	\$11,365
GV	5	7	1.5	16	\$11,477	\$11,476	\$11,476
GV	5	7	1.67	16	\$11,587	\$11,586	\$11,586



ASXCode	Tier Start	Tier End	Return Scalar	ASX Portfolio	2021 Q2 PSR \$	Current PSR \$	New PSR \$
GV	5	7	1.84	16	\$11,697	\$11,697	\$11,697
GV	5	7	2	16	\$11,800	\$11,800	\$11,800
GV	5	7	3	16	\$12,450	\$12,450	\$12,450
GV	8	50	1	6	\$5,649	\$5,785	\$5,785
GV	8	50	1.25	6	\$5,805	\$5,924	\$5,924
GV	8	50	1.33	6	\$5,855	\$5,968	\$5,968
GV	8	50	1.5	6	\$5,961	\$6,063	\$6,063
GV	8	50	1.67	6	\$6,067	\$6,158	\$6,158
GV	8	50	1.84	6	\$6,174	\$6,252	\$6,252
GV	8	50	2	6	\$6,273	\$6,341	\$6,341
GV	8	50	3	6	\$6,898	\$6,897	\$6,897