



## APPENDIX 2

EFFECTIVE DATE 20 MAY 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
BN	NSW Base Quarter Futures	GN	NSW Base Quarter \$300 Cap Futures	1	4	35%	50%	Up
BV	VIC Base Quarter Futures	GV	VIC Base Quarter \$300 Cap Futures	1	4	35%	45%	Up
BS	SA Base Quarter Futures	GS	SA Base Quarter \$300 Cap Futures	1	2	30%	35%	Up
BQ	QLD Base Quarter Futures	GQ	QLD Base Quarter \$300 Cap Futures	1	2	25%	60%	Up