



SFE NOTICE NO. 079/07

Date of Issue: 22 June 2007
Effective Date: 22 June 2007

Additional Initial Margins (AIMs) - Deferral of Introduction of New Stress Test Scenarios

Clearing Participants have previously been advised in Notice 058/07 that the intended implementation date of SFE Clearing's new suite of stress test scenarios would be 26 June.

Clearing Participants are now advised that implementation of the new stress test scenarios will be deferred for a short period, following receipt and consideration of a very late submission on behalf of some significantly impacted Participants.

SFE Clearing has resolved to conclude a final round of dialogue with relevant Participants during the week commencing 16 July, to be closely followed by implementation.

In the meantime, SFE Clearing will continue to provide Clearing Participants with weekly updates of likely AIM requirements under the new regime.

Should you have any queries in relation to the above, please contact Simon McCarthy directly on (02) 9227 0161.

A handwritten signature in black ink, appearing to read 'Anne Brown', is written over a horizontal line. The signature is cursive and somewhat stylized.

Anne T. Brown
Chief Risk Officer

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