



SFE NOTICE NO.

139/07

Date of Issue: 19th October 2007
Effective Date: 25th October 2007, impacting on margin calls made on 26th October 2007

SFE Clearing Initial Margin Rates – 10 Year Government Bond 6% Coupon Contract

Following the review of relevant risk parameters and having regard to current conditions in the debt markets, it has been determined that the Initial Margin parameters for the 10 Year Government Bond 6% Coupon product will be revised as outlined below.

The revised margin parameters will be effective for open contracts as at close of business on **Thursday 25th October 2007**, impacting on margin calls made on **Friday 26th October 2007**.

Participants are encouraged to advise all relevant clients of this Initial Margin change on a timely basis.

Initial margin rates for all SFE contracts are available on the SFE Website at www.sfe.com.au

Should you have any queries in relation to the above, please contact the Clearing Risk Operations department on 9227-0595 or 9227 0532.

Contract	Price Scanning Range
10 Year Government Bond 6% Coupon	Decrease from \$2,800 to \$1,600

Contract	Inter Month Spread Charge
10 Year Government Bond 6% Coupon	Decrease from \$300 to \$175

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