



SFE NOTICE NO. 101/08

Date of Issue: 25th July 2008
Effective Date: 31st July 2008

10 Year and 3 Year Interest Rate Swap Futures Account and Limit Maintenance

With the re-listing of the 10 Year and 3 Year Interest Rate Swap Futures Contract, SYCOM Trading Managers are advised that Account Maintenance will be available to perform on all SYCOM terminals immediately.

Below is the product code and steps that outline necessary maintenance to be performed for each Account, SYCOM Interface and SYCOM Workstation. This will ensure order entry is available for the night session on the 31st July 2008, pre-open at 17:04 to open at 17:14 (trade date 1st August 2008).

Please be aware of the following codes,

XS - 10 Year Interest Rate Swap Futures Contract
YS - 3 Year Interest Rate Swap Futures Contract

Step 1- Editing accounts

1. Log onto any Workstation as the Generic Firm ID
2. Go to [Account Administration Activities] then [Account Maintenance]. This will list all accounts available for maintenance to be performed.
3. Highlight the necessary account and select [Edit]
4. Scroll down until you find the **XS** code
5. Click in "Volume per Order" column and enter required volume
6. Tab to the next column and enter the "Aggregate Net Session" limit
7. Tab to the "Loss" column and enter the amount. This will bring up default values in the next column
8. Select [Apply Changes]
9. Repeat the process for the YS code
10. Select [Apply Changes] then [Exit]

Repeat the above steps for all additional accounts required then exit the Account Maintenance window. This maintenance only needs to be performed on one machine.



Step 2-Adding Limits

Limit maintenance is machine specific and will need to be performed on all necessary Interfaces and Workstations.

1. Log onto all interfaces and/or Workstations as the Generic Firm ID
2. Once in SYCOM go to [Tools]-> [Options]->[Limits]->[Add]
3. Highlight the XS code
4. Tick Future/Spread
5. Select 'OK' in the [Add Limit] window
6. Once the XS has been added select [Apply] and [OK]
7. Repeat the process for the YS code.

PLEASE NOTE:

Step 1 needs only to be done on one workstation

Step 2 will need to be performed on each workstation that will trade the new XS and YS products.

Should you have any queries please contact SFE Service Desk on +61 2 9256-0677 or service.desk@asx.com.au

SFE Initial Margin rates are available on the ASX Website www.asx.com.au

A handwritten signature in black ink that reads 'David Raper'.

David Raper
General Manager – Trading Operations & Markets
ASX Limited
20 Bridge Street
Sydney NSW 2000
Australia