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**From:** SFE Corporation Limited ABN 74 000 299 392

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## **SFE LISTED PROPERTY TRUST FUTURES CONTRACT ACCOUNT MAINTENANCE**

With the listing of the new Listed Property Trust Futures Contract on the 21<sup>st</sup> June 2005, Sycom Managers are advised that Account Maintenance will be available from 4.45pm 14<sup>th</sup> June 2005.

Below is the new 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 day session on the 21<sup>st</sup> June 2005 at 9.50am.

Please be aware of the following new code,

### **PT – SFE Listed Property Trust 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 **PT** 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] 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 PT code
4. Tick Option
5. Select 'OK' in the [Add Limit] window
6. Once the PT has been added select [Apply] and [OK]

### 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 PT product.

Should you have any queries please contact Business Operations on 9256-0677 or [sycom@sfe.com.au](mailto:sycom@sfe.com.au)

### INITIAL MARGIN RATES

SFE Clearing has set the following Initial Margin rates for the Sydney Futures Exchange new Listed Property Trust future contract to be listed on the 21<sup>st</sup> June 2005.

Contract: Listed Property Trust (PT)	Margin Rates
PSR	\$600
Inter Month Spread Charge	\$60
Inter Commodity Concession	55%
Delta Spread Ratio	1:1

The above margin parameters will be effective for open contracts as at close of business **Tuesday 21<sup>st</sup> June 2005** impacting on margin calls made on **Wednesday 22<sup>nd</sup> June 2005**.

SFE Initial Margin rates are available on the SFE Website [www.sfe.com.au](http://www.sfe.com.au).

If you have any queries in respect to these parameters, please contact the Risk Operations Department on 9256 0405 or 9256 0548.



David Raper  
**Manager, Business Operations- Derivatives**

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