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**From:** SFE Clearing Corporation Pty Ltd ABN 91 050 615 864

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### INTER-COMMODITY SPREAD PARAMETERS FOR NEW INDIVIDUAL SHARE FUTURE CONTRACTS

The purpose of this bulletin is to inform participants of the inter-commodity spread parameters that will be applied to new Individual Share Future contracts. These are in addition to those inter-commodity spreads that are already in place for the existing Individual Share Future contracts.

<u>Ratio</u>	<u>Contract</u>	<u>Ratio</u>	<u>Contract</u>	<u>Concession</u>		
1	AP	:	2	CB	:	50.00
1	AP	:	4	AM	:	50.00
1	AP	:	4	SG	:	50.00
1	AP	:	5	BL	:	50.00
1	AP	:	6	WF	:	50.00
1	AP	:	7	WE	:	50.00
1	AP	:	7	WP	:	50.00
1	AP	:	13	WW	:	50.00
1	AP	:	18	BM	:	50.00
1	AP	:	20	TA	:	50.00
1	AP	:	20	CM	:	50.00
1	AP	:	26	QA	:	50.00
1	CA	:	6	WP	:	40.00
1	NB	:	1	CB	:	40.00
1	NB	:	2	AM	:	40.00
1	NB	:	2	SG	:	40.00
1	CB	:	1	AN	:	40.00
1	CB	:	2	BC	:	40.00
1	CB	:	2	AM	:	40.00
1	CB	:	2	SG	:	40.00
1	AN	:	1	AM	:	40.00
1	AN	:	1	SG	:	40.00
1	BC	:	1	AM	:	40.00

1	BC	:	1	SG	:	40.00
1	AM	:	1	SG	:	40.00
1	WM	:	1	WP	:	40.00
1	WW	:	1	CM	:	40.00
1	TE	:	1	TA	:	90.00
1	BL	:	1	BI	:	90.00
2	BL	:	1	CA	:	40.00
2	BL	:	1	NB	:	40.00
1	BL	:	2	TE	:	40.00
1	BL	:	2	TA	:	40.00
2	BL	:	1	AN	:	40.00
1	BL	:	2	FB	:	40.00
1	BL	:	1	BC	:	40.00
1	BL	:	1	WM	:	40.00
1	BL	:	1	NU	:	40.00

Inter-Commodity concessions on the remaining Individual Share Futures will be progressively introduced in the near future.

The revised inter-commodity spread parameters will be effective for all new open contracts as at the close of business on **Thursday, 11<sup>th</sup> July 2002** impacting on margin calls made **Friday, 12<sup>th</sup> July 2002**.

SFE Initial Margin and SPAN Parameter rates are available on Reuters pages SFE/SPAN and SFE/SPREAD and the SFE website, [www.sfe.com.au](http://www.sfe.com.au) / SFE Clearing / Rules info and SPAN files.

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