

SFE NOTICE NO. 126 /05

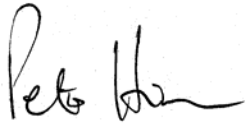
Date of Issue: 12 September 2005

Effective Date: 12 September 2005

Margin Concessions for Electricity Products

Further to SFE Clearing Bulletin 18/05, please note that an inter-commodity margin concession of 80% (with a 1:4 ratio) is now available between positions held in Options on Calendar (Cal) Year Electricity Base Load Strip Futures and their underlying Base Load Electricity Futures contracts.

If you have any enquiries about margin concessions for electricity futures and options, please contact Mark Tooher, Senior Manager, Risk Operations on 02 9256 9553.



Peter Hiom
Executive General Manager, Business Development

SFE Corporation Limited
30 Grosvenor Street
Sydney Australia
+612 9256 0555
www.sfe.com.au
ABN 74 000 299 392