

SFE NOTICE NO.
143/06

Date of Issue: 1st December 2006
 Effective Date: 4th December 2006

REDUCTION IN THE NO CANCELLATION RANGE FOR THE D-CYPHA SFE ELECTRICITY PRODUCT RANGE

The “No Cancellation Range” for d-cypha SFE Electricity products will be reduced as detailed below effective 4th December 2006. The new “No Cancellation Range” will be utilised in the implementation of the Error Resolution Policy.

For further details on the Error Resolution Policy please use the link below.

http://www.sfe.com.au/content/aboutsfe/sfe_rules/operationalpolicy_errorresolution.pdf

Futures Contracts	Code	Minimum Tick Increment	No Cancellation Range	Increment of NCR	Increment of MIR
Electricity Base Load	B*	0.05	20 10 Ticks	400 50 cents	50 25 Ticks
Electricity Peak Load	P*	0.05	20 10 Ticks	400 50 cents	50 25 Ticks
Electricity Base Load Strip	H*	0.01	400 50 Ticks	400 50 cents	250 125 Ticks
Electricity Peak Load Strip	D*	0.01	400 50 Ticks	400 50 cents	250 125 Ticks
Electricity Off-Peak Load Strip	O*	0.01	400 50 Ticks	400 50 cents	250 125 Ticks
Electricity Base Load Cap	G*	0.01	400 50 Ticks	400 50 cents	250 125 Ticks
Electricity Base Load Cap Strip	R*	0.01	400 50 Ticks	400 50 cents	250 125 Ticks

Option Contracts	Code	Minimum Tick Increment	No Cancellation Range	Increment of NCR	Increment of MIR
Electricity Peak Load	P*	0.01	50 25 Ticks	50 25 cents	425 62.5 Ticks
Electricity Base Strip Load	H*	0.01	50 25 Ticks	50 25 cents	425 62.5 Ticks

Should you have any queries please contact the undersigned on +61 2 9227 0308 or draper@sfe.com.au

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