



SFE NOTICE NO. 199/09

Date of Issue: 19 November 2009
Effective Date: See below

SFE Clearing Initial Margin Rates for new Energy products

SFE Clearing Corporation has determined initial margin and volatility parameters for the new Renewable Energy Certificate (REC) contract. The new contract is to be listed for trading on 24 November 2009. Please view Attachment 1 for PSR and VSR parameters.

The margin and volatility parameters will be effective for open contracts as at close of business on the date listed above, impacting margin calls the following day.

Initial margin rates for all contracts are available on the ASX website at www.asx.com.au.

Should you have any queries in relation to the above, please contact the Clearing Risk Operations department on 9227-0562 or 9227 0532.

David Seare
Manager, Clearing Risk Operations



NOTICE CONTINUED

A T T A C H M E N T 1

Code	Product	Price Scanning Range
EO	Renewable Energy Certificate	\$400

Code	Product	Volatility Scanning Range
EO	Renewable Energy Certificate	11%

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