



SFE NOTICE NO. 087/10

Date of Issue: 16 June 2010  
Effective Date: 18 June 2010

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## Margin Rates for New Zealand Debt Contracts

SFE Clearing Corporation has reviewed the price volatility of New Zealand denominated Debt contracts and has approved the margin change as shown in **Attachment 1**.

The revised margin parameter will be effective for open contracts as at close of business on **18 June 2010**, impacting on margin calls made on **21 June 2010**.

Participants are encouraged to advise all relevant clients of this Initial Margin change on a timely basis.

Initial margin rates for all SFE contracts are available on the ASX Website at [www.asx.com.au](http://www.asx.com.au).

Should you have any queries in relation to the above, please contact the Risk Operations department on 9227-0532 or 9227-0236.

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## NOTICE CONTINUED

A T T A C H M E N T 1

NZ Debt Futures

Price Scanning Range

<b>Contract</b>	<b>Price Scanning Range</b>
10 Year Government Bond	Increase from \$1,055 to \$1,200