

- Select the next account you wish to trade the “AF” instrument and repeat the above steps for any additional accounts.
- Select [File] then [Exit]

Step 2: Go to [Trading Activities]→ [SYCOM@]→ [Password]→ [Tools]→ [Options]→ [Limits]→ [Add]

- Highlight “AF”
- Tick future, option, spread
- Select “OK” in the [Add Limit] window, then [Apply]

PLEASE NOTE:

Step 1 needs only to be done on one MFWS.

Step 2 will need to be done on each MFWS which will trade the “AF” instrument.

For the creation of new Accounts.

Step 1 and **Step 2** will need to be completed on all required MFWS.

AUSTRALIAN DOLLAR FUTURES CONTRACT	
Contract Unit:	One hundred thousand Australian dollars (AUD 100,000)
Contract Months:	March/June/September/December
Commodity Code:	AF
Contract:	Futures (F)
Quotations:	Prices are quoted in terms of US dollars per Australian dollar with the minimum tick fluctuation of USD 0.0001 (one point) = USD 10.00.
Termination of Trading	One business day prior to the third Wednesday of the delivery month. On this day, trading terminates at 11.00am or such other time as determined by the Board of SFE.
Settlement Price	The arithmetic mean of price quotations taken between 3 selected periods, 10.00am to 10.05am, 10.15am to 10.20am and 10.30am to 10.35am on the last day of trading from at least five Australian Dollar foreign exchange dealers, which will be used to determine ISPs and ESP.
Settlement Day	Delivery will be made on the 3rd Wednesday of the contract month.
Standard Delivery	Holders of bought positions shall on the settlement day receive Australian Dollars and give United States Dollars. Holders of sold positions shall on the settlement day give Australian Dollars and receive United States Dollars.
Trading Hours	<u>Australian Summer Time</u> Mon: 6:00am to 5:10pm 5:40pm to 7:30am Tues – Sat: 8:30am to 5:10pm 5:40pm to 7:30am <u>Australian Winter Time</u> Mon: 6:00am to 4:30pm 5:10pm to 7:00am Tues – Sat: 7:50am to 4:30pm 5:10pm to 7:00am

Note Australian summer time ends 26 March 2001 – begins 28 October 2001.

For additional information on the Australian Dollar Futures contract please contact:

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(02) 9256 0554

General enquiries: Scott Maclean – Manager Currency Products
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DEPTH OF MARKET

Following the implementation of depth of market for Equity Futures products, depth of market and the market limit order will be enabled on SYCOM® Trader Workstations/ SYCOM® Interfaces and will be disseminated to Data Vendors for all remaining Futures products on Monday evening, 29 January 2001 for trading date 30/1/01.

DAVID RAPER
DEPUTY MANAGER
TRADING OPERATIONS

25 JANUARY 2001