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AUSTRALIAN DOLLAR FUTURES ORDERS

The change in the Australian Dollar Futures contract (AF) trading hours on 8th December 2003 results in the market for this product being available throughout the Trade Date without the standard morning break.

A particular point to be aware of is the behaviour of Australian Dollar Futures Orders entered during Friday afternoon calendar date (Trade Date of Monday). As the Trade Date of Monday begins at 2.30pm on the calendar date of Friday all Orders entered between 2.30pm Friday and the closure of SYCOM at 7.30am on Saturday morning will remain in SYCOM for the commencement of Australian Dollar Futures trading at 6am Monday (Trade Date of Monday).

Therefore these Orders will not automatically purge from SYCOM at the close of trading on Saturday morning. If Participants do not wish Australian Dollar Futures orders entered between Friday 2.30pm and Saturday 7.30am to be active for the beginning of trading on Monday they are advised to cancel outstanding Australian Dollar Orders by 7.30am on Saturday.

Should you have any queries please contact the Business Operations Helpdesk on 9256-0114 or sycom@sfe.com.au

A handwritten signature in black ink that reads "David Raper". The signature is written in a cursive, slightly slanted style.

David Raper
Manager, Business Operations - Derivatives

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