

CIRCULAR



30 - 32 Grosvenor Street

Sydney NSW 2000

Australia

Telephone +61 (0)2
9256 0555

Facsimile +61 (0)2 9256
0666

**To: Back Office Accounting Suppliers
 Clearing Members
 Floor Members**

No: 335/99

Last Day of Trading in December 1999 - 90 Day Bank Accepted Bill Contract

The December 1999 Bank Bill Contract ceases trading at midday on Thursday, 9 December 1999. Members are reminded of the SFECH delivery procedure, whereby all trades in this contract on Thursday, must be allocated and assigned in STACS prior to 1:00pm.

Members must be aware that the SFE will apply a contract lock at 1:00pm, to ensure no more allocations/assignments can be performed via STACS after this time.

The table below outlines the requirements for Traders and Back Office staff for the expiry process.

Processing Timetable

Deadline	Activity
12:00pm	Trading closes in the IR December contract.
1:00pm	All trades in the expiring contract month to be confirmed within STACS.
	SFE will apply Contract Lock ensuring no more allocations/assignments can be performed via STACS.

Please ensure you are in a position to comply with the above requirements.

**Angie Kingham
Manager; Trade Administration**

07/12/99

**SYDNEY FUTURES EXCHANGE LIMITED
ACN 000 299 392**

Address all correspondence to PO Box N680 Grosvenor Place Sydney NSW 2000 Australia