

SFE Clearing Bulletin No: 77/01

From: SFE Clearing Corporation Pty Ltd ABN 91 050 615 864

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Effective Date: 31 July 2001

LAST DAY OF TRADING JULY 2001 ALL ORDINARIES SHARE PRICE INDEX & SPI® 200 SERIAL OPTION CONTRACTS

The July 2001 All Ordinaries Share Price Index Serial Option contract ceases trading at 12:30pm on Tuesday, 31 July 2001.

The table below outlines the requirements for Traders, Back Office staff and BOA providers for the 12:30pm Option Expiry process.

Processing timetable for expiry day:

Deadline	Activity
12:30pm	Trading closes in the AO & SPI® 200 July Serial Option contracts
1:00pm	Clearing Participants to submit Notice of Option Exercise/Abandonment forms to SFE Clearing (for manual exercise/abandonment's only)
1:30pm	All trades in the expiring options month confirmed within STACS SFE will apply contract lock ensuring no more allocations/assignments can be performed via STACS
2:00pm	Clearing Participants download Reported Position file for expiring option contract to SFE Operations Participants who submit a Reported Position file via a bureau should allow 15 minutes for transfer of the files from the bureau to the Exchange

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Participants/BOA's should be aware that it is **critical** that these times are met, in order for assigned positions (resulting from manual exercise/abandonment's) to be advised before the close of trading in the underlying futures contract. To ensure timeliness of such notification, SFE and SFE Clearing **may not be in a position to permit any extensions** to the cut-off times above.

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

Should you have any queries please contact Seham Estephan on 9256-0594 or sestephan@sfe.com.au

A handwritten signature in black ink, appearing to read 'Seham Estephan', followed by a horizontal flourish.

Seham Estephan
SUPERVISOR - TRADE ADMINISTRATION

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