



SFE Clearing Bulletin No: 114/01

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

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LAST DAY OF TRADING OCTOBER 2001 TEN YEAR & THREE YEAR BOND SERIAL OPTION CONTRACTS

The October 2001 Ten Year and Three Year Bond Serial Option contracts cease trading at 12:30pm on Monday, 15 October 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 XT & YT October 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(s) 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

S F E B U L L E T I N C O N T I N U E D

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 contracts. 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



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SUPERVISOR - TRADE ADMINISTRATION

information. This information does not substitute for the Business Rules and in the case of inconsistency the Business Rules prevail. Before acting on any matter contained in this bulletin readers should discuss the matter with their own professional advisers.