

**SFE Clearing Bulletin No:** 134/01

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

**Date of Issue:** 5 Dec, 01

**Effective Date:** 7 December 01

**LAST DAY OF TRADING DECEMBER 2001 BANK ACCEPTED BILL OPTIONS**

The December 2001 Bank Accepted Bill Option contract ceases trading at 12:30pm on Friday 7, December 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 IR December Option contract
1:00pm	<b>Clearing Participants</b> to submit Notice of Option Exercise/Abandonment forms to SFE Clearing (for <b>manual</b> exercise/abandonment's only)
1:30pm	<b>All trades in the expiring options month confirmed within STACS</b> <b>SFE will apply contract lock ensuring no more allocations/assignments can be performed via STACS</b>
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/abandonments) 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](mailto:sestephan@sfe.com.au)



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